

# AMERICAN FUNDS GLOBAL BALANCED FUND

## FORM NPORT-P

(Monthly Portfolio Investments Report on Form N-PORT (Public))

Filed 09/28/22 for the Period Ending 07/31/22

Address	6455 IRVINE CENTER DRIVE IRVINE, CA, 92618
Telephone	213-486-9501
CIK	0001505612
Symbol	CBFAX
Fiscal Year	10/31

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

Confidential	<input type="checkbox"/>
Filer CIK	0001505612
Filer CCC	*****
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	<input type="checkbox"/> LIVE <input type="checkbox"/> TEST
Would you like a Return Copy?	<input type="checkbox"/>
Is this an electronic copy of an official filing submitted in paper format?	<input type="checkbox"/>

### Submission Contact Information

Name	
Phone	
E-Mail Address	

### Notification Information

Notify via Filing Website only?	<input type="checkbox"/>
Notification E-mail Address	
Series ID	S000031109
Class (Contract) ID	C000189482
	C000224586
	C000224585
	C000096507
	C000096506
	C000096509
	C000096499
	C000096505

C000096496

C000189483

C000164811

C000096495

C000096501

C000096510

C000096500

C000096498

C000096502

C000148460

C000096497

C000096504

C000179967

## NPORT-P: Part A: General Information

### *Item A.1. Information about the Registrant.*

a. Name of Registrant	American Funds Global Balanced Fund
b. Investment Company Act file number for Registrant: (e.g., 811-_____)	811-22496
c. CIK number of Registrant	0001505612
d. LEI of Registrant	IW8BXWMJ747EV3OLWY78
e. Address and telephone number of Registrant:	
i. Street Address 1	6455 Irvine Center Drive
ii. Street Address 2	
iii. City	Irvine
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	92618
vii. Telephone number	9499755000

### *Item A.2. Information about the Series.*

a. Name of Series.	American Funds Global Balanced Fund
b. EDGAR series identifier (if any).	S000031109
c. LEI of Series.	IW8BXWMJ747EV3OLWY78

**Item A.3. Reporting period.**

a. Date of fiscal year-end.	2022-10-31
b. Date as of which information is reported.	2022-07-31

**Item A.4. Final filing**

a. Does the Fund anticipate that this will be its final filing on Form N PORT?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**NPORT-P: Part B: Information About the Fund**

Report the following information for the Fund and its consolidated subsidiaries.

**Item B.1. Assets and liabilities. Report amounts in U.S. dollars.**

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	25870118649.100000000000
b. Total liabilities.	2027248409.630000000000
c. Net assets.	23842870239.470000000000

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

a. Assets attributable to miscellaneous securities reported in Part D.	0.000000000000
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.000000000000
c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].	

Amounts payable within one year.

Banks or other financial institutions for borrowings.	0.000000000000
Controlled companies.	0.000000000000
Other affiliates.	0.000000000000
Others.	0.000000000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0.000000000000
Controlled companies.	0.000000000000
Other affiliates.	0.000000000000
Others.	0.000000000000

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



(i) On a delayed delivery, when-issued, or other firm commitment basis:	0.000000000000
(ii) On a standby commitment basis:	0.000000000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.000000000000
f. Cash and cash equivalents not reported in Parts C and D.	13087070.300000000000

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

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

### Interest Rate Risk (DV01)

### Interest Rate Risk (DV100)

#2 United Kingdom Pound

### Interest Rate Risk (DV100)

## #3 New Zealand Dollar

### Interest Rate Risk (DV100)

		1090703.220397900 000	-11225985.48779310 0000	-557750.8617707000 00	0.00000000000000	0.00000000000000
#4	China Yuan Renminbi					
		Interest Rate Risk (DV01)				
		-203.533352400000	-12669.84846350000 0	-60695.94625090000 0	-73607.03808400000 0	-170342.7988281000 00
		Interest Rate Risk (DV100)				
		-20313.86596680000 0	-1259023.490509000 000	-5950134.524414100 000	-7090761.605712900 000	-15283305.12500000 0000
#5	Euro Member Countries					
		Interest Rate Risk (DV01)				
		1792.888875100000	-54000.27171650000 0	-384986.7428231000 00	-609460.5351524000 00	-79728.75846740000 0
		Interest Rate Risk (DV100)				
		179574.2497016000 00	-5369332.418619200 000	-37878296.40833280 0000	-58807230.78121380 0000	-7213499.978031900 000
#6	Japan Yen					
		Interest Rate Risk (DV01)				
		-6353.572049000000	-9897.013737300000	-29164.14049530000 0	-312172.5129395000 00	-289603.3975830000 00
		Interest Rate Risk (DV100)				
		-635125.4165771000 00	-984943.2480698000 00	-2859209.630371100 000	-29626458.75000000 0000	-26259012.16406250 0000
#7	United States Dollar					
		Interest Rate Risk (DV01)				
		2064.274086300000	-381874.5068118000 00	-994015.1599543000 00	-645212.6927314000 00	-569438.0478347000 00
		Interest Rate Risk (DV100)				
		290036.5578218000 00	-38116486.72228430 0000	-98266462.03255910 0000	-64107319.53588420 0000	-51696182.73298180 0000

c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Credit Spread Risk	3 month	1 year	5 years	10 years	30 years
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Investment grade	-4373.619595200000	-91756.952307600000	-335172.673753300000	-554837.856221200000	-341383.309436100000
Non-Investment grade	-452.846681100000	-16367.547337500000	71081.570367800000	-29386.024396900000	-2317.070701600000

For purposes of Item B.3., calculate value as the sum of the absolute values of:

- (i) the value of each debt security,
- (ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
- (iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
- (iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

Report zero for maturities to which the Fund has no exposure. For exposures that fall between any of the listed maturities in (a) and (b), use linear interpolation to approximate exposure to each maturity listed above. For exposures outside of the range of maturities listed above, include those exposures in the nearest maturity.

#### Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information:

Borrower Information Record	Name of borrower	LEI (if any) of borrower	Aggregate value of all securities on loan to the borrower
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73	35923174.710000000000
#2	BNP PARIBAS SECURITIES CORPORATION	RCNB6OTYUAMMP879YW96	1050372.030000000000
#3	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078	47415.000000000000
#4	NATIONAL FINANCIAL SERVICES LLC	549300JRHFI1MHWWUAW04	8099136.000000000000

b. Did any securities lending counterparty provide any non-cash collateral?

☐ Yes ☒ No

#### Item B.5. Return information.

a. Monthly total returns of the Fund for each of the preceding three months. If the Fund is a Multiple Class Fund, report returns for each class. Such returns shall be calculated in accordance with the methodologies outlined in Item 26(b) (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form N-2, or Item 26(b) (i) of Form N-3, as applicable.

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	1.680264000000	-6.937675990000	3.854131990000	C000096495
#2	1.707871990000	-6.931750000000	3.887271990000	C000096496
#3	1.622107990000	-7.012416000000	3.828079990000	C000096497
#4	1.629229990000	-6.975460000000	3.806546990000	C000096498
#5	1.684099990000	-6.968800000000	3.828195990000	C000096499
#6	1.707871990000	-6.966840000000	3.887271990000	C000096500
#7	1.704939990000	-6.939615990000	3.914571000000	C000096501

#8	1.735930000000	-6.930856000000	3.914975990000	C000096502
#9	1.625050000000	-7.003339990000	3.795115990000	C000096504
#10	1.708115000000	-6.946401000000	3.853804000000	C000096505
#11	1.708115000000	-6.934485000000	3.885469990000	C000096506
#12	1.681519990000	-6.951844000000	3.890815990000	C000096507
#13	1.625216000000	-7.021959990000	3.803381000000	C000096509
#14	1.653104000000	-6.956055990000	3.859582990000	C000096510
#15	1.655440000000	-6.986373990000	3.833185000000	C000148460
#16	1.681519990000	-6.926852000000	3.889246990000	C000164811
#17	1.707871990000	-6.913089990000	3.889054000000	C000179967
#18	1.681122000000	-6.921560000000	3.892673000000	C000189482
#19	1.712135990000	-6.908820000000	3.892673000000	C000189483
#20	1.707871990000	-6.906229990000	3.887271990000	C000224585
#21	1.709727990000	-6.925370000000	3.887271990000	C000224586

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

Asset category	Instrument type	Month 1		Month 2		Month 3	
		Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		—	—	—	—	—	—
Credit Contracts		380696.84	656590.73	316449.9	-3656896.2	326998.23	3452026.47
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	380696.84	656590.73	316449.9	-3656896.2	326998.23	3452026.47
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Equity Contracts		—	—	—	—	—	—
Foreign Exchange Contracts		-15618784.56	23092609.52	-12374664.83	-17104626	-21959317.2	19131174.89
	Forward	-15618784.56	23092609.52	-12374664.83	-17104626	-21959317.2	19131174.89

Future	—	—	—	—	—	—
Option	—	—	—	—	—	—
Swaption	—	—	—	—	—	—
Swap	—	—	—	—	—	—
Warrant	—	—	—	—	—	—
Other	—	—	—	—	—	—
Interest Rate Contracts	18251183.53	-15483007.63	11943557.7	-17896838.65	32004.340000000 1	38021162.57
Forward	—	—	—	—	—	—
Future	-2116982.07	1637936.92	4352753.39	-8310268.65	719125.81	24753934.38
Option	—	—	—	—	—	—
Swaption	—	—	—	—	—	—
Swap	20368165.6	-17120944.55	7590804.31	-9586570	-687121.47	13267228.19
Warrant	—	—	—	—	—	—
Other	—	—	—	—	—	—
Other Contracts	—	—	—	—	—	—

c. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to investment other than derivatives. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Month	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Month 1	-7299386.22	344164955.88
Month 2	-10027602.74	-1690278495.18
Month 3	-76549091.35	915475298.38

#### Item B.6. Flow information.

a. Provide the aggregate dollar amounts for sales and redemptions/repurchases of Fund shares during each of the preceding three months. If shares of the Fund are held in omnibus accounts, for purposes of calculating the Fund's sales, redemptions, and repurchases, use net sales or redemptions/repurchases from such omnibus accounts. The amounts to be reported under this Item should be after any front-end sales load has been deducted and before any deferred or contingent deferred sales load or charge has been deducted. Shares sold shall include shares sold by the Fund to a registered unit investment trust. For mergers and other acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month	Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions)	Total net asset value of shares sold in connection with reinvestments of dividends and distributions	Total net asset value of shares redeemed or repurchased, including exchanges
Month 1	127924666.3200	-29.1600	176394784.3300
Month 2	161542193.2000	158899317.5100	183814209.0500

**Item B.7. Highly Liquid Investment Minimum information.**

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

**Item B.8. Derivatives Transactions.**

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

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

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

Classification —

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

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

- a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value. —
- b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value. —
- c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value. —
- d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period. —

**Item B.10. VaR information.**

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

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

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

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

—

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

—

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

—

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

—

**NPORT-P: Part C: Schedule of Portfolio Investments**

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

**Schedule of Portfolio Investments Record: 1**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CELANESE US HOLDINGS LLC
- b. LEI (if any) of issuer. (1)

CD30XVRLT4QO00B1C706
- c. Title of the issue or description of the investment.

CELANESE US HOLDINGS SR UNSEC 6.379% 07-15-32
- d. CUSIP (if any).

15089QAP9

At least one of the following other identifiers:

- ISIN

US15089QAP90
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCC83027

Description of other unique identifier.	CG Symbol
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3255000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3345970.740000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0140334226

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

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

**Item C.5. Country of investment or issuer.**

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-07-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	6.379000000000
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c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 2**

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

a. Name of issuer (if any). CELANESE US HOLDINGS LLC

b. LEI (if any) of issuer. (1)	CD30XVRLT4QO00B1C706
c. Title of the issue or description of the investment.	CELANESE US HOLDINGS EUR SR UNSEC 5.337% 01-19-29
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2497520887
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC83092
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17820000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	18831715.390000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0789825856

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

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

#### Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-01-19

b. Coupon.

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

ii. Annualized rate. 5.337000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

b. Does any portion of this investment

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 3

### Item C.1. Identification of investment.

a. Name of issuer (if any).

DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV

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

529900ERDFHS6C1M4U58

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

DEUTSCHE TELEKOM SR UNSEC 9.25% 06-01-32

d. CUSIP (if any).

25156PAD5

At least one of the following other identifiers:

- ISIN

US25156PAD50

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

FCD224

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1510000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2072641.100000000000

f. Exchange rate.

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

0.0086929178

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

NETHERLANDS

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-06-01

b. Coupon.

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

ii. Annualized rate. 9.250000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 4

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

- a. Name of issuer (if any). DUKE ENERGY CORP
- b. LEI (if any) of issuer. [\(1\)](#) I1BZKREC126H0VB1BL91
- c. Title of the issue or description of the investment. DUKE ENERGY CORP SR UNSEC 3.75% 04-15-24
- d. CUSIP (if any). 26441CAN5

At least one of the following other identifiers:

- ISIN US26441CAN56
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCD3583
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

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

- a. Balance 3950000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3968379.350000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0166438827

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.750000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 5**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- DUKE ENERGY CAROLINAS LLC

MWIUSD MN17TCR56VW396

DUKE ENERGY CAROLINAS SEC 3.05% 03-15-23

26442CAV6

At least one of the following other identifiers:

- ISIN

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

Description of other unique identifier.
- US26442CAV63

FCD47289

CG Symbol

*Item C.2. Amount of each investment.*

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



a. Balance	4535000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4534532.900000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0190184020

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### ***Item C.8. Fair value level.***

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

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date.	2023-03-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.050000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 6

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

a. Name of issuer (if any).	DANSKE BANK AS
b. LEI (if any) of issuer. <a href="#">(1)</a>	MAES062Z21O4RZ2U7M96
c. Title of the issue or description of the investment.	DANSKE BANK 144A LIFE SR UNSEC 3.875% 09-12-23
d. CUSIP (if any).	23636AAP6

At least one of the following other identifiers:

- ISIN	US23636AAP66
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCD50088
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5300000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5282806.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0221567569

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

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

**Item C.5. Country of investment or issuer.**

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

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2023-09-12

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.875000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

## Schedule of Portfolio Investments Record: 7

### Item C.1. Identification of investment.

a. Name of issuer (if any).	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV
b. LEI (if any) of issuer. (1)	529900ERDFHS6C1M4U58
c. Title of the issue or description of the investment.	DEUTSCHE TELEKOM 144A LIFE SR UNSEC 4.375% 06-21-28
d. CUSIP (if any).	25156PBB8

At least one of the following other identifiers:

- ISIN	US25156PBB85
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCD50517
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6025000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6163719.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0258514161

### Item C.3. Payoff profile.

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

### Item C.4. Asset and issuer type.

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

### Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-06-21

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.375000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 8

Item C.1. Identification of investment.

- a. Name of issuer (if any).

DUKE ENERGY PROGRESS LLC
- b. LEI (if any) of issuer. (1)

0NIFZ782LS46WOC9QK20
- c. Title of the issue or description of the investment.

DUKE ENERGY PROGRESS LLC SR SEC 1ST LIEN 3.7% 09-01-28
- d. CUSIP (if any).

26442UAG9

At least one of the following other identifiers:

- ISIN

US26442UAG94
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCD51986
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

2400000.000000000000
- b. Units

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

United States Dollar
- e. Value. (4)

2406717.600000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0100940767

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2028-09-01

Fixed

3.700000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

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

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



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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 9

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

- a. Name of issuer (if any). DOW CHEMICAL COMPANY (THE)
- b. LEI (if any) of issuer. [\(1\)](#) ZQUIP1CSZO8LXRBSOU78
- c. Title of the issue or description of the investment. DOW CHEMICAL SR UNSEC 0.50% 03-15-27
- d. CUSIP (if any). 260543CZ4

At least one of the following other identifiers:

- ISIN XS2122485845
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCD59989
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

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

- a. Balance 3140000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. (3)	Euro Member Countries
e. Value. (4)	2951657.230000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0123796221

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category.	N/A
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Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-03-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 10

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

- a. Name of issuer (if any). DOW CHEMICAL COMPANY (THE)
- b. LEI (if any) of issuer. [\(1\)](#) ZQUIP1CSZO8LXRBSOU78
- c. Title of the issue or description of the investment. DOW CHEMICAL SR UNSEC 1.125% 03-15-32
- d. CUSIP (if any). 260543DA8

At least one of the following other identifiers:

- ISIN XS2122486066
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCD59990
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2890000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2519559.500000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0105673498

#### Item C.3. Payoff profile.

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

#### Item C.4. Asset and issuer type.

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

#### Item C.5. Country of investment or issuer.

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

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

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

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

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

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-03-15
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.1.125000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

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

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 11

Item C.1. Identification of investment.

a. Name of issuer (if any).	DISCOVERY COMMUNICATIONS LLC
b. LEI (if any) of issuer. (1)	L2Z2MO2EQRH3BREWI15
c. Title of the issue or description of the investment.	DISCOVERY COMMUNICATIONS SR UNSEC 3.625% 05-15-30
d. CUSIP (if any).	25470DBJ7

At least one of the following other identifiers:

- ISIN	US25470DBJ72
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCD61938
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1467000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1340745.580000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0056232558

#### Item C.3. Payoff profile.

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

#### Item C.4. Asset and issuer type.

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

#### Item C.5. Country of investment or issuer.

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

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

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

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-05-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.625000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 12

Item C.1. Identification of investment.

- a. Name of issuer (if any).

DEUTSCHE BANK AG (NEW YORK BRANCH)
- b. LEI (if any) of issuer. (1)

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

DEUTSCHE BANK AG SR UNSEC 2.129% 11-24-26/11-24-25
- d. CUSIP (if any).

251526CE7

At least one of the following other identifiers:

- ISIN

US251526CE71
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCD66128
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

225000.000000000000
- b. Units

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

United States Dollar
- e. Value. (4)

201877.430000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0008466994

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.



a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-11-24

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

2.1290000000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 13

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

- a. Name of issuer (if any). DUKE ENERGY PROGRESS LLC
- b. LEI (if any) of issuer. (1) 0NIFZ782LS46WOC9QK20
- c. Title of the issue or description of the investment. DUKE ENERGY PROGRESS INC SR SEC 1ST LIEN 2.0% 08-15-31
- d. CUSIP (if any). 26442UAL8

At least one of the following other identifiers:

- ISIN US26442UAL89
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCD72614
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 4725000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4096853.780000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0171827206
---	--------------

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

**Item C.7. Liquidity classification information.**

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

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

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-08-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.000000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

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

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

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 14

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

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | DOMINION ENERGY INC                         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | ILUL7B6Z54MRYCF6H308                        |
| c. Title of the issue or description of the investment. | DOMINION ENERGY INC SR UNSEC 2.25% 08-15-31 |
| d. CUSIP (if any).                                      | 25746UDL0                                   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US25746UDL08 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCD72676     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

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

a. Balance	250000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	215544.750000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009040218

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

**Item C.7. Liquidity classification information.**

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

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

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 15

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

a. Name of issuer (if any).

DAIMLER TRUCKS FINANCE NORTH AMERICA LLC

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

5493003HSDTSCZRBA58

c. Title of the issue or description of the investment.	DAIMLER TRUCKS FIN NA 144A LIFE SR UNSEC 3.65% 04-07-27
d. CUSIP (if any).	233853AM2
At least one of the following other identifiers:	
- ISIN	US233853AM25
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCD78628
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5900000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5764400.300000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0241766207

#### Item C.3. Payoff profile.

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

#### Item C.4. Asset and issuer type.

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

#### Item C.5. Country of investment or issuer.

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

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

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

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

#### Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2027-04-07
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.650000000000
- c. Currently in default?

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

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

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

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No



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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 16

### Item C.1. Identification of investment.

a. Name of issuer (if any).	EMD FINANCE LLC
b. LEI (if any) of issuer. (1)	529900C8KS5G529A0B76
c. Title of the issue or description of the investment.	EMD FINANCE 144A LIFE SR UNSEC 3.25% 03-19-25
d. CUSIP (if any).	26867LAL4

At least one of the following other identifiers:

- ISIN	US26867LAL45
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCE15882
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9675000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9570568.050000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0401401675

### Item C.3. Payoff profile.

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

### Item C.4. Asset and issuer type.

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

### Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?

☒ Yes☐ No

Item C.7. Liquidity classification information.

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

Category.

N/A

Item C.8. Fair value level.

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

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-03-19

b. Coupon.

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

Fixed

ii. Annualized rate.

3.250000000000

c. Currently in default?

☐ Yes☒ No

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

☐ Yes☒ No

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

☐ Yes☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes☐ No

ii. Contingent convertible?

☐ Yes☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 17

Item C.1. Identification of investment.

- a. Name of issuer (if any).

EXELON CORP
- b. LEI (if any) of issuer. (1)

3SQUA6IRML7435B56G12
- c. Title of the issue or description of the investment.

EXELON CORP SR UNSEC 3.4% 04-15-26
- d. CUSIP (if any).

30161NAU5

At least one of the following other identifiers:

- ISIN

US30161NAU54
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCE21848
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

4390000.000000000000
- b. Units

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

United States Dollar
- e. Value. (4)

4353742.990000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0182601463

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.400000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 18

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ENEL AMERICAS SA
- b. LEI (if any) of issuer. [\(1\)](#)

549300LKH11TFCJLZK20
- c. Title of the issue or description of the investment.

ENERSIS AMERICAS SR UNSEC 4.0% 10-25-26
- d. CUSIP (if any).

29274FAF1

At least one of the following other identifiers:

- ISIN

US29274FAF18
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCE24905
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

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

- a. Balance

1215000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1194460.430000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0050097174

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CHILE
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

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

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-10-25
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

Schedule of Portfolio Investments Record: 19

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

a. Name of issuer (if any).	ENBRIDGE INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	98TPTUM4IVMFCZBCUR27
c. Title of the issue or description of the investment.	ENBRIDGE INC SR UNSEC 4.25% 12-01-26
d. CUSIP (if any).	29250NAL9

At least one of the following other identifiers:

- ISIN	US29250NAL91
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCE37706
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

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

a. Balance	2685000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2704031.280000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0113410477

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-12-01
-------------------	------------



b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.250000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

a. Name of issuer (if any).	ENBRIDGE INC
b. LEI (if any) of issuer. (1)	98TPTUM4IVMFCZBCUR27
c. Title of the issue or description of the investment.	ENBRIDGE INC SR UNSEC 3.7% 07-15-27
d. CUSIP (if any).	29250NAR6

At least one of the following other identifiers:

- ISIN	US29250NAR61
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCE42631
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2083000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2045847.610000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0085805425

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

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

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

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

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

**Item C.7. Liquidity classification information.**

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

Category.	N/A
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Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-07-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	3.700000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

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

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

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

## Schedule of Portfolio Investments Record: 21

### Item C.1. Identification of investment.

- a. Name of issuer (if any). EDISON INTERNATIONAL
- b. LEI (if any) of issuer. [\(1\)](#) 549300I7ROF15MAEVP56
- c. Title of the issue or description of the investment. EDISON INTERNATIONAL SR UNSEC 4.125% 03-15-28
- d. CUSIP (if any). 281020AM9

At least one of the following other identifiers:

- ISIN US281020AM97
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCE47731
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

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

- a. Balance 4942000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4759304.140000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0199611208

### Item C.3. Payoff profile.

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

### Item C.4. Asset and issuer type.

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

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.125000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 22

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

a. Name of issuer (if any).

ENERGY TRANSFER OPERATING LP

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

5493008K8W3OKZE54J59

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

ENERGY TRANSFER PARTNERS SR UNSEC 6.25% 04-15-49

d. CUSIP (if any).

29279FAA7

At least one of the following other identifiers:

- ISIN

US29279FAA75

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

FCE53657

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2820000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2825656.920000000000

f. Exchange rate.

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

0.0118511609

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2049-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.250000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 23

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

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

549300I7ROF15MAEVP56
- c. Title of the issue or description of the investment.

EDISON INTERNATIONAL SR UNSEC 5.75% 06-15-27
- d. CUSIP (if any).

281020AN7

At least one of the following other identifiers:

- ISIN

US281020AN70
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCE55924
- Description of other unique identifier.

CG Symbol



**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	833000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	873846.160000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0036650208

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

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

**Item C.5. Country of investment or issuer.**

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

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

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

For debt securities, also provide:

a. Maturity date.	2027-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.750000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

Schedule of Portfolio Investments Record: 24

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

a. Name of issuer (if any). EQUINIX INC

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300EVUN2BTLJ3GT74
c. Title of the issue or description of the investment.	EQUINIX INC SR UNSEC 3.2% 11-18-29
d. CUSIP (if any).	29444UBE5

At least one of the following other identifiers:

- ISIN	US29444UBE55
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCE58312
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

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

a. Balance	650000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	599648.400000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0025150009

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

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

Category.	N/A
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#### ***Item C.8. Fair value level.***

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-11-18

b. Coupon.

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

ii. Annualized rate. 3.200000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 25

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ENBRIDGE INC

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

98TPTUM4IVMFCZBCUR27

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

ENBRIDGE INC SR UNSEC 2.5% 01-15-25

d. CUSIP (if any).

29250NAY1

At least one of the following other identifiers:

- ISIN

US29250NAY13

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

FCE58442

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2800000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2713158.000000000000

f. Exchange rate.

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

0.0113793263

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-01-15

b. Coupon.

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

ii. Annualized rate. 2.500000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

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

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 26

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

- a. Name of issuer (if any). ENERGY TRANSFER OPERATING LP
- b. LEI (if any) of issuer. [\(1\)](#) 5493008K8W3OKZE54J59
- c. Title of the issue or description of the investment. ENERGY TRANSFER OPERATING SR UNSEC 5.0% 05-15-50
- d. CUSIP (if any). 29278NAR4

At least one of the following other identifiers:

- ISIN US29278NAR44
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCE59125
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

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

- a. Balance 7142000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6309571.330000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0264631366

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

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

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

**Item C.5. Country of investment or issuer.**

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

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

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

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

**Item C.7. Liquidity classification information.**

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

Category. N/A

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2050-05-15

b. Coupon.

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

ii. Annualized rate. 5.000000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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



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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 27

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

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

549300EVUN2BTLJ3GT74
- c. Title of the issue or description of the investment.

EQUINIX INC SR UNSEC 2.15% 07-15-30
- d. CUSIP (if any).

29444UBH8

At least one of the following other identifiers:

- ISIN

US29444UBH86
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCE62887
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

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

a. Balance	5662000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4795215.740000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0201117386

#### *Item C.3. Payoff profile.*

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

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### *Item C.8. Fair value level.*

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

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date.	2030-07-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.150000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

Schedule of Portfolio Investments Record: 28

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

a. Name of issuer (if any).	EQUINIX INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300EVUN2BTLJ3GT74
c. Title of the issue or description of the investment.	EQUINIX INC SR UNSEC 3.0% 07-15-50
d. CUSIP (if any).	29444UBJ4

At least one of the following other identifiers:

- ISIN	US29444UBJ43
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCE62888
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1738000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1236790.350000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0051872545

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

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

**Item C.5. Country of investment or issuer.**

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

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2050-07-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

## Schedule of Portfolio Investments Record: 29

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ENN ENERGY HOLDINGS LTD
b. LEI (if any) of issuer. (1)	549300V7BXPWT6WIPR03
c. Title of the issue or description of the investment.	ENN ENERGY HOLDINGS 144A LIFE SR UNSEC 2.625% 09-17-30
d. CUSIP (if any).	26876FAC6

At least one of the following other identifiers:

- ISIN	US26876FAC68
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCE64755
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8481000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7355978.390000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0308518996

### Item C.3. Payoff profile.

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

### Item C.4. Asset and issuer type.

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

### Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-09-17
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	2.625000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

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

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

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

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 30**

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

- a. Name of issuer (if any).

ENBRIDGE INC
- b. LEI (if any) of issuer. (1)

98TPTUM4IVMFCZBCUR27
- c. Title of the issue or description of the investment.

ENBRIDGE INC SR UNSEC 3.4% 08-01-51
- d. CUSIP (if any).

29250NBE4

At least one of the following other identifiers:

- ISIN

US29250NBE40
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCE71221
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance

2365000.000000000000
- b. Units

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

United States Dollar
- e. Value. (4)

1883159.630000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0078982086

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

CANADA (FEDERAL LEVEL)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2051-08-01

Fixed

3.400000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 31

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

- a. Name of issuer (if any). ENEL FINANCE INTERNATIONAL NV
- b. LEI (if any) of issuer. [\(1\)](#) 0YQH6LCEF474UTUV4B96
- c. Title of the issue or description of the investment. ENEL FINANCE INTL 144A LIFE SR UNSEC 1.875% 07-12-28
- d. CUSIP (if any). 29278GAN8

At least one of the following other identifiers:

- ISIN US29278GAN88
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCE71506
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

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

- a. Balance 9491000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8013659.410000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0336102966

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-12
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.875000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 32

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

SJ7XXD41SQU3ZNWUJ746
- c. Title of the issue or description of the investment.

EVERSOURCE ENERGY SR UNSEC 1.4% 08-15-26
- d. CUSIP (if any).

30040WAN8

At least one of the following other identifiers:

- ISIN

US30040WAN83
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCE72673
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	425000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	385256.550000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016158145

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-08-15
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.1.400000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

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

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 33

Item C.1. Identification of investment.

a. Name of issuer (if any).	FRESNILLO PLC
b. LEI (if any) of issuer. (1)	549300JXWH1UV5J0XV81
c. Title of the issue or description of the investment.	FRESNILLO PLC 144A LIFE SR UNSEC 4.25% 10-02-50
d. CUSIP (if any).	358070AB6

At least one of the following other identifiers:

- ISIN	US358070AB61
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCF65262
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1797000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1310942.050000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0054982560

#### Item C.3. Payoff profile.

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

#### Item C.4. Asset and issuer type.

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

#### Item C.5. Country of investment or issuer.

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

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

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

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2050-10-02

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.250000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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



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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 34

Item C.1. Identification of investment.

- a. Name of issuer (if any).

FIRSTENERGY TRANSMISSION LLC
- b. LEI (if any) of issuer. (1)

549300AINIIPOLYX2R63
- c. Title of the issue or description of the investment.

FIRSTENERGY TRANSMISSION LLC 144A LIFE SR UNSEC 2.866% 09-15-28
- d. CUSIP (if any).

33767BAD1

At least one of the following other identifiers:

- ISIN

US33767BAD10
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCF68828
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

225000.000000000000
- b. Units

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

United States Dollar
- e. Value. (4)

198543.380000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0008327159

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

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

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-09-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.866000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 35

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

- a. Name of issuer (if any). FLORIDA POWER & LIGHT CO
- b. LEI (if any) of issuer. [\(1\)](#) A89MY1K3YLIGJMYWVX50
- c. Title of the issue or description of the investment. FLORIDA POWER & LIGHT CO 1ST LIEN 2.875% 12-04-51
- d. CUSIP (if any). 341081GE1

At least one of the following other identifiers:

- ISIN US341081GE16
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCF74840
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

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

- a. Balance 10150000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8049081.950000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0337588632
---	--------------

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

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

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2051-12-04
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.875000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

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

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

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 36

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

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300G6UZOB126GBY72                             |
| c. Title of the issue or description of the investment. | GENERAL ELEC CAP CORP SR UNSEC 4.418% 11-15-35   |
| d. CUSIP (if any).                                      | 36164QNA2  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US36164QNA21 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCG22923     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

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

a. Balance	8830000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8729885.460000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0366142389

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

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

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

**Item C.5. Country of investment or issuer.**

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

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

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

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

**Item C.7. Liquidity classification information.**

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

Category. N/A

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2035-11-15

b. Coupon.

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

ii. Annualized rate. 4.418000000000

c. Currently in default? ☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 37

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

a. Name of issuer (if any).

GOLDMAN SACHS GROUP INC

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

784F5XWPLTWKTBV3E584

c. Title of the issue or description of the investment.	GOLDMAN SACHS GROUP SR UNSEC 3.2% 02-23-23
d. CUSIP (if any).	38141GWT7

At least one of the following other identifiers:

- ISIN	US38141GWT74
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCG46661
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	4000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	4001100.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0167811172

#### Item C.3. Payoff profile.

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

#### Item C.4. Asset and issuer type.

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

#### Item C.5. Country of investment or issuer.

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

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

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

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

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



Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2023-02-23
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.200000000000
- c. Currently in default?

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

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

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

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 38

### Item C.1. Identification of investment.

a. Name of issuer (if any).	GOLDMAN SACHS GROUP INC
b. LEI (if any) of issuer. (1)	784F5XWPLTWKTBV3E584
c. Title of the issue or description of the investment.	GOLDMAN SACHS GROUP SR UNSEC 2.6% 02-07-30
d. CUSIP (if any).	38141GXG4

At least one of the following other identifiers:

- ISIN	US38141GXG45
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCG59750
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	640000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	565799.040000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0023730324

### Item C.3. Payoff profile.

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

### Item C.4. Asset and issuer type.

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

### Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category.

N/A

Item C.8. Fair value level.

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

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-02-07

b. Coupon.

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

Fixed

ii. Annualized rate.

2.600000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 39

Item C.1. Identification of investment.

- a. Name of issuer (if any).

GOLDMAN SACHS GROUP INC
- b. LEI (if any) of issuer. (1)

784F5XWPLTWKTBV3E584
- c. Title of the issue or description of the investment.

GOLDMAN SACHS GROUP SR UNSEC 3.5% 04-01-25
- d. CUSIP (if any).

38141GXJ8

At least one of the following other identifiers:

- ISIN

US38141GXJ83
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCG60687
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

5126000.000000000000
- b. Units

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

United States Dollar
- e. Value. (4)

5103020.140000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0214027090

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-04-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.500000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 40

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

GENERAL MOTORS CO
- b. LEI (if any) of issuer. [\(1\)](#)

54930070NSV60J38I987
- c. Title of the issue or description of the investment.

GENERAL MOTORS CO SR UNSEC 5.4% 10-02-23
- d. CUSIP (if any).

37045VAW0

At least one of the following other identifiers:

- ISIN

US37045VAW00
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCG61943
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

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

- a. Balance

7130000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7260329.270000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0304507352

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-10-02
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.400000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 41**

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

a. Name of issuer (if any).	GOLDMAN SACHS GROUP INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	784F5XWPLTWKTBV3E584
c. Title of the issue or description of the investment.	GOLDMAN SACHS GROUP EUR REG S SR UNSEC 1.0% 03-18-33
d. CUSIP (if any).	N/A

At least one of the following other identifiers:



- ISIN	XS2322254249
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCG68799
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

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

a. Balance	13530000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	11248466.760000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0471774860

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2033-03-18
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.000000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

a. Name of issuer (if any).	GENERAL MOTORS FINANCIAL CO INC
b. LEI (if any) of issuer. (1)	5493008B6JBRUJ90QL97
c. Title of the issue or description of the investment.	GM FINANCIAL SR UNSEC 1.05% 03-08-24
d. CUSIP (if any).	37045XDG8

At least one of the following other identifiers:

- ISIN	US37045XDG88
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCG69302
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	225000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	214620.530000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009001455

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

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

**Item C.5. Country of investment or issuer.**

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

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

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

**Item C.7. Liquidity classification information.**

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-03-08
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	1.050000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

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

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

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

## Schedule of Portfolio Investments Record: 43

### Item C.1. Identification of investment.

- |   |                                     |
|---|-------------------------------------|
| a. Name of issuer (if any).                             | GENERAL MOTORS FINANCIAL CO INC     |
| b. LEI (if any) of issuer. (1)                          | 5493008B6JBRUJ90QL97                |
| c. Title of the issue or description of the investment. | GM FINANCIAL SR UNSEC 2.4% 04-10-28 |
| d. CUSIP (if any).                                      | 37045XDH6                           |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US37045XDH61 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCG69303     |
| Description of other unique identifier.  | CG Symbol    |

### Item C.2. Amount of each investment.

Balance. (2)

- |   |                       |
|---|-----------------------|
| a. Balance  | 10250000.000000000000 |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. (3)  | United States Dollar  |
| e. Value. (4)   | 8899070.500000000000  |
| f. Exchange rate.                                       |                       |
| g. Percentage value compared to net assets of the Fund. | 0.0373238222          |

### Item C.3. Payoff profile.

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

### Item C.4. Asset and issuer type.

- |                    |      |
|--------------------|------|
| a. Asset type. (6) | Debt |
|--------------------|------|

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-04-10

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.400000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 44

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

a. Name of issuer (if any).

SPAIN (KINGDOM OF)

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

9598007A56S18711AH60

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

SPAIN GOVT EUR 144A LIFE/REG S 2.70% 10-31-48

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

ES0000012B47

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

FGB16380

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2690000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

2897832.480000000000

f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0121538743

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2048-10-31
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.700000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No



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

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 45

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BRAZIL FEDERATIVE REPUBLIC OF (GOVERNMENT)
- b. LEI (if any) of issuer. [\(1\)](#)

254900ZFY40OYEADAP90
- c. Title of the issue or description of the investment.

BRAZIL LTN BRL 0.0% 01-01-24
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

BRSTNCLTN7S1
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGB19523
- Description of other unique identifier.

CG Symbol

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

a. Balance	66761.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Brazil Real
e. Value. <a href="#">(4)</a>	10787526.790000000000
f. Exchange rate.	5.174099
g. Percentage value compared to net assets of the Fund.	0.0452442457

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

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	BRAZIL
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

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

For debt securities, also provide:

a. Maturity date.	2024-01-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.000000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

## Schedule of Portfolio Investments Record: 46

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

a. Name of issuer (if any). GOLDMAN SACHS GROUP INC

b. LEI (if any) of issuer. <a href="#">(1)</a>	784F5XWPLTWKTBV3E584
c. Title of the issue or description of the investment.	GOLDMAN SACHS GROUP SR UNSEC 2.615% 04-22-32/31
d. CUSIP (if any).	38141GYB4

At least one of the following other identifiers:

- ISIN	US38141GYB49
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCG69538
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

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

a. Balance	8411000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7262452.720000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0304596412

#### ***Item C.3. Payoff profile.***

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

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

#### ***Item C.7. Liquidity classification information.***

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

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

#### ***Item C.8. Fair value level.***

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-04-22

b. Coupon.

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

ii. Annualized rate. 2.6150000000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment

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

☐ Yes ☒ No

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

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 47

### Item C.1. Identification of investment.

a. Name of issuer (if any).

GOLDMAN SACHS GROUP INC

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

784F5XWPLTWKTBV3E584

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

GOLDMAN SACHS GROUP SR UNSEC 1.542% 09-10-27/26

d. CUSIP (if any).

38141GYG3

At least one of the following other identifiers:

- ISIN

US38141GYG36

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

FCG70792

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1400000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1253588.000000000000

f. Exchange rate.

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

0.0052577059

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-09-10

b. Coupon.

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

ii. Annualized rate. 1.5420000000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 48

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

- a. Name of issuer (if any). BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS
- b. LEI (if any) of issuer. [\(1\)](#) 549300FLZTJM5YJF8D34
- c. Title of the issue or description of the investment. CHILE GVT BD CLP BTPCL 144A LIFE/REG S 5.0% 10-01-28
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN CL0002686989
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGB22971
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

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

- a. Balance 4630000000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Chile Peso
- e. Value. [\(4\)](#) 4667714.130000000000
- f. Exchange rate. 901.099999
- g. Percentage value compared to net assets of the Fund. 0.0195769808



**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

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

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

**Item C.5. Country of investment or issuer.**

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

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

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

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

**Item C.7. Liquidity classification information.**

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

Category. N/A

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-10-01

b. Coupon.

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

ii. Annualized rate. 5.000000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 49

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BRAZIL FEDERATIVE REPUBLIC OF (GOVERNMENT)
- b. LEI (if any) of issuer. [\(1\)](#)

254900ZFY40OYEADAP90
- c. Title of the issue or description of the investment.

BRAZIL NTNFBRL 10.0% 01-01-23
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

BRSTNCNTF147
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGB233
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

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

a. Balance	55300.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Brazil Real
e. Value. <a href="#">(4)</a>	10515551.350000000000
f. Exchange rate.	5.174099
g. Percentage value compared to net assets of the Fund.	0.0441035464

#### ***Item C.3. Payoff profile.***

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

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	BRAZIL
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### ***Item C.8. Fair value level.***

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

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date.	2023-01-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	10.000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

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

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

**Schedule of Portfolio Investments Record: 50**

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

a. Name of issuer (if any).	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	BONOS MEXICAN MXN 7.75% 05-29-31
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	MX0MGO0000P2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGB7544
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3107579.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	14397029.130000000000
f. Exchange rate.	20.385499
g. Percentage value compared to net assets of the Fund.	0.0603829530

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

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

**Item C.5. Country of investment or issuer.**

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

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

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

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-05-29
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	7.750000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

# Schedule of Portfolio Investments Record: 51

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CANADA (GOVERNMENT OF)
b. LEI (if any) of issuer. (1)	4BFD7AQU0A75QLAHK410
c. Title of the issue or description of the investment.	CANADA GOVT CAD BOND 2.75% 12-01-48
d. CUSIP (if any).	135087D35

At least one of the following other identifiers:

- ISIN	CA135087D358
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGC11955
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9900000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	7670364.300000000000
f. Exchange rate.	1.280549
g. Percentage value compared to net assets of the Fund.	0.0321704737

## Item C.3. Payoff profile.

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

## Item C.4. Asset and issuer type.

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

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2048-12-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	2.750000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A



**Item C.12. Securities lending.**

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

**Schedule of Portfolio Investments Record: 52****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CANADA (GOVERNMENT OF)
- b. LEI (if any) of issuer. (1) 4BFD7AQU0A75QLAHK410
- c. Title of the issue or description of the investment. CANADA GOVT CAD BOND 2.25% 06-01-29
- d. CUSIP (if any). 135087J39

At least one of the following other identifiers:

- ISIN CA135087J397
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGC17668
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 93865000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 71861520.820000000000
- f. Exchange rate. 1.280549
- g. Percentage value compared to net assets of the Fund. 0.3013962669

**Item C.3. Payoff profile.**

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

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

CANADA (FEDERAL LEVEL)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.250000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

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

## Schedule of Portfolio Investments Record: 53

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

- a. Name of issuer (if any). CENTRAL BANK OF TUNISIA
- b. LEI (if any) of issuer. [\(1\)](#) 254900B5LFB16S9T2T11
- c. Title of the issue or description of the investment. CENTRAL BANK OF TUNISIA EUR REG S SR UNSEC 6.75% 10-31-23
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS1901183043
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGC17926
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

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

- a. Balance 10125000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	7154784.390000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0300080666

#### Item C.3. Payoff profile.

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

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	TUNISIA
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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#### Item C.8. Fair value level.

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

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-10-31
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.750000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

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

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 54

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

GOLDMAN SACHS GROUP INC
- b. LEI (if any) of issuer. [\(1\)](#)

784F5XWPLTWKTBV3E584
- c. Title of the issue or description of the investment.

GOLDMAN SACHS GROUP SR UNSEC 2.64% 02-24-28/27
- d. CUSIP (if any).

38141GZK3

At least one of the following other identifiers:

- ISIN

US38141GZK39
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCG77019
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	460000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	428857.080000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017986806

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-02-24
b. Coupon.	
i. Coupon category. (13)	Variable

ii. Annualized rate.

2.6400000000000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 55

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	HSBC HOLDINGS PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	MLU0ZO3ML4LN2LL2TL39
c. Title of the issue or description of the investment.	HSBC HOLDINGS PLC SR UNSEC 3.033% 11-22-23
d. CUSIP (if any).	404280BM0

At least one of the following other identifiers:

- ISIN	US404280BM08
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCH45517
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

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

a. Balance	4670000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4658268.960000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0195373666

#### ***Item C.3. Payoff profile.***

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

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

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

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

#### ***Item C.7. Liquidity classification information.***

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

Category.	N/A
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Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-11-22

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 3.0330000000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 56

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CHILE (REPUBLIC OF)
- b. LEI (if any) of issuer. (1)

549300FLZTJM5YJF8D34
- c. Title of the issue or description of the investment.

CHILE GVT BD CLP BTPCL 144A LIFE/REG S 4.7% 09-01-30
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

CL0002454248
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGC17952
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

14930000000.000000000000
- b. Units

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

Chile Peso
- e. Value. (4)

14616687.050000000000
- f. Exchange rate.

901.099999
- g. Percentage value compared to net assets of the Fund.

0.0613042260

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) CHILE

b. Investment ISO country code. (9)

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

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

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

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

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-09-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.700000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

—	—	—	—
---	---	---	---

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

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

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 57

**Item C.1. Identification of investment.**

- |   |                                    |
|---|------------------------------------|
| a. Name of issuer (if any).                             | COLOMBIA (REPUBLIC OF)             |
| b. LEI (if any) of issuer. (1)                          | 549300MHDRBVR6B9117                |
| c. Title of the issue or description of the investment. | COLOMBIA COLTES COP 7.25% 10-18-34 |
| d. CUSIP (if any).                                      | N/A                                |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | COL17CT03615 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGC18193     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                         |
|--------------------------------|-------------------------|
| a. Balance                     | 3151000000.000000000000 |
| b. Units                       | Principal amount        |
| c. Description of other units. |                         |
| d. Currency. (3)               | Colombia Peso           |
| e. Value. (4)                  | 502256.320000000000     |
| f. Exchange rate.              | 4286.999972             |

g. Percentage value compared to net assets of the Fund.	0.0021065262
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
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b. Issuer type. <a href="#">(7)</a>	
-------------------------------------	--

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	COLOMBIA
--	----------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2034-10-18
-------------------	------------

b. Coupon.	
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i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.250000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 58

***Item C.1. Identification of investment.***

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | HSBC HOLDINGS PLC                          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | MLU0ZO3ML4LN2LL2TL39                       |
| c. Title of the issue or description of the investment. | HSBC HOLDINGS PLC SR UNSEC 4.292% 09-12-26 |
| d. CUSIP (if any).                                      | 404280BX6                                  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US404280BX62 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCH52310     |
| Description of other unique identifier.  | CG Symbol    |

***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	9368000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9256052.400000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0388210493

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-09-12
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	4.2920000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 59

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

HONEYWELL INTERNATIONAL INC

b. LEI (if any) of issuer. [\(1\)](#)

ISRPG12PN4EIEOEMW547



c. Title of the issue or description of the investment.	HONEYWELL INTL EUR SR UNSEC 0.75% 03-10-32
d. CUSIP (if any).	438516BY1

At least one of the following other identifiers:

- ISIN	XS2126094049
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCH60211
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	1060000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	968157.370000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0040605739

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6).	Debt
b. Issuer type. (7).	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2032-03-10
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

0.750000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 60

### Item C.1. Identification of investment.

a. Name of issuer (if any).	CHINA PEOPLES REPUBLIC OF (GOVERNMENT)
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHINA PEOPLES REP CNY 3.29% 05-23-29
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	CND1000291L3
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGC18758
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	26590000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	4096356.610000000000
f. Exchange rate.	6.737199
g. Percentage value compared to net assets of the Fund.	0.0171806354

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-05-23

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.290000000000

c. Currently in default?

☐ Yes☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes☐ No

ii. Contingent convertible?

☐ Yes☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 61

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CENTRAL BANK OF TUNISIA

b. LEI (if any) of issuer. [\(1\)](#) 254900B5LFB16S9T2T11

c. Title of the issue or description of the investment. CENTRAL BANK OF TUNISIA EUR 144A LIFE 6.375% 07-15-26

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2023699874

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGC18934

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 12100000.000000000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) Euro Member Countries

e. Value. [\(4\)](#) 6524602.670000000000

f. Exchange rate. 0.978425

g. Percentage value compared to net assets of the Fund. 0.0273650052

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

TUNISIA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2026-07-15

Fixed

6.375000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 62

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

HSBC HOLDINGS PLC
- b. LEI (if any) of issuer. [\(1\)](#)

MLU0ZO3ML4LN2LL2TL39
- c. Title of the issue or description of the investment.

HSBC HOLDINGS PLC SR UNSEC 4.95% 03-31-30
- d. CUSIP (if any).

404280CF4

At least one of the following other identifiers:

- ISIN

US404280CF48
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCH60626
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

1200000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1211726.400000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0050821331

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-03-31
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.950000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 63

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	HYUNDAI CAPITAL AMERICA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300RIPPWJB5Z0FK07
c. Title of the issue or description of the investment.	HYUNDAI CAPITAL AMERICA 144A LIFE SR UNSEC 2.375% 10-15-27
d. CUSIP (if any).	44891ABP1

At least one of the following other identifiers:

- ISIN	US44891ABP12
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCH64923
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4619000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4128231.250000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0173143217

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-10-15
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.375000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CHINA PEOPLES REPUBLIC OF (GOVERNMENT)
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHINA GOVT BOND CNY 3.86% 07-22-49
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	CND10002D1Y9
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGC18971
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	137440000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	22406420.590000000000
f. Exchange rate.	6.737200
g. Percentage value compared to net assets of the Fund.	0.0939753493

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2049-07-22

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.860000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 65

### Item C.1. Identification of investment.

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | COSTA RICA (REPUBLIC OF)                       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300DYYS8QPMR8OP36                           |
| c. Title of the issue or description of the investment. | COSTA RICA REP OF 144A LIFE SF 6.125% 02-19-31 |
| d. CUSIP (if any).                                      | 221597CP0                                      |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US221597CP00 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGC19289     |
| Description of other unique identifier.  | CG Symbol    |

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 3080000.000000000000 |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2969575.840000000000 |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.0124547750         |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                    |      |
|------------------------------------|------|
| a. Asset type. <a href="#">(6)</a> | Debt |
|------------------------------------|------|

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) COSTA RICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-02-19

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.125000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 66

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CHINA PEOPLES REPUBLIC OF (GOVERNMENT)

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

CHINA GOVT BOND CNY 3.39% 03-16-50

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

CND10002M200

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGC19692

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

106390000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

China Yuan Renminbi

e. Value. (4)

15986987.730000000000



f. Exchange rate.	6.737200
g. Percentage value compared to net assets of the Fund.	0.0670514396

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-03-16
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.390000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 67

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

COLOMBIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

549300MHDRBVRF6B9117
- c. Title of the issue or description of the investment.

TITULOS DE TESORERIA COP UNSEC 5.75% 11-03-27
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

COL17CT03672
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGC19792
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	148968400000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Colombia Peso
e. Value. (4)	26923840.430000000000
f. Exchange rate.	4287.000000
g. Percentage value compared to net assets of the Fund.	0.1129219769

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) COLOMBIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-11-03

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 68

*Item C.1. Identification of investment.*

a. Name of issuer (if any). HYUNDAI CAPITAL AMERICA

b. LEI (if any) of issuer. (1)	549300RIPPWJB5Z0FK07
c. Title of the issue or description of the investment.	HYUNDAI CAPITAL AMERICA 144A LIFE SR UNSEC 2.0% 06-15-28
d. CUSIP (if any).	44891ABX4

At least one of the following other identifiers:

- ISIN	US44891ABX46
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCH70907
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3275000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2808011.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0117771525

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 69

### Item C.1. Identification of investment.

a. Name of issuer (if any).

HYUNDAI CAPITAL AMERICA

b. LEI (if any) of issuer. (1)

549300RIPPWJB5Z0FK07

c. Title of the issue or description of the investment.

HYUNDAI CAPITAL AMERICA 144A LIFE SR UNSEC 0.875% 06-14-24

d. CUSIP (if any).

44891ABV8

At least one of the following other identifiers:

- ISIN

US44891ABV89

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCH70908

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

6740000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6324816.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0265270747

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-06-14

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.875000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.



N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 70

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). HYUNDAI CAPITAL AMERICA
- b. LEI (if any) of issuer. [\(1\)](#) 549300RIPPWJB5Z0FK07
- c. Title of the issue or description of the investment. HYUNDAI CAPITAL AMERICA 144A LIFE SR UNSEC 1.5% 06-15-26
- d. CUSIP (if any). 44891ABW6

At least one of the following other identifiers:

- ISIN US44891ABW62
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCH70909
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5310000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4753352.700000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0199361598

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-06-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 71

*Item C.1. Identification of investment.*

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | HSBC HOLDINGS PLC                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | MLU0ZO3ML4LN2LL2TL39                          |
| c. Title of the issue or description of the investment. | HSBC HOLDINGS PLC SR UNSEC 2.206% 08-17-29/28 |
| d. CUSIP (if any).                                      | 404280CV9                                     |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US404280CV97 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCH72678     |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	680000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	581142.280000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024373839

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-08-17
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	2.2060000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 72**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	HYUNDAI CAPITAL AMERICA
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300RIPPWJB5Z0FK07
c. Title of the issue or description of the investment.	HYUNDAI CAPITAL AMERICA 144A LIFE SR UNSEC 1.65% 09-17-26
d. CUSIP (if any).	44891ABZ9

At least one of the following other identifiers:

- ISIN	US44891ABZ93
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCH73370
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	275000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	245991.350000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010317187

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-09-17

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.650000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 73

### Item C.1. Identification of investment.

a. Name of issuer (if any).	HSBC HOLDINGS PLC
b. LEI (if any) of issuer. (1)	MLU0ZO3ML4LN2LL2TL39
c. Title of the issue or description of the investment.	HSBC HOLDINGS PLC SR UNSEC 2.871% 11-22-32/31
d. CUSIP (if any).	404280CY3

At least one of the following other identifiers:

- ISIN	US404280CY37
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCH74812
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	624000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	523167.220000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021942292

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-11-22
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b. Coupon.

i. Coupon category. (13)	Variable
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ii. Annualized rate.	2.8710000000000000
----------------------	--------------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 74****Item C.1. Identification of investment.**

- a. Name of issuer (if any). COLOMBIA (REPUBLIC OF)
- b. LEI (if any) of issuer. (1) 549300MHDRBVRF6B9117
- c. Title of the issue or description of the investment. TITULOS DE TESORERIA COP UNSEC 7.25% 10-26-50
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN COL17CT03722
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGC20495
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 57462000000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Colombia Peso
- e. Value. (4) 7939741.820000000000
- f. Exchange rate. 4286.999997
- g. Percentage value compared to net assets of the Fund. 0.0333002769

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

COLOMBIA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2050-10-26

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

7.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 75

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CHINA PEOPLES REPUBLIC OF (GOVERNMENT)
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CHINA GOVT BOND CNY 3.81% 09-14-50
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN CND10003N750
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGC20536
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 643000000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	China Yuan Renminbi
e. Value. <a href="#">(4)</a>	104179705.220000000000
f. Exchange rate.	6.737199
g. Percentage value compared to net assets of the Fund.	0.4369428017

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CHINA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-09-14
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.810000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 76

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). INTESA SANPAOLO SPA
- b. LEI (if any) of issuer. [\(1\)](#) 2W8N8UU78PMDQKZENC08
- c. Title of the issue or description of the investment. INTESA SANPAOLO SPA 144A LIFE LT2 SUB 5.017% 06-26-24
- d. CUSIP (if any). 46115HAT4

At least one of the following other identifiers:

- ISIN US46115HAT41
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCI6141
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	10165000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9849305.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0413092279

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ITALY
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-06-26
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.

5.017000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 77

*Item C.1. Identification of investment.*



a. Name of issuer (if any).	INTERSTATE POWER AND LIGHT CO
b. LEI (if any) of issuer. (1)	EF9UQII04KY2BWOK3P26
c. Title of the issue or description of the investment.	INTERSTATE POWER & LIGHT SR UNSEC 2.3% 06-01-30
d. CUSIP (if any).	461070AS3

At least one of the following other identifiers:

- ISIN	US461070AS31
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCI62540
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2650000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2336756.750000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0098006520

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-06-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.300000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 78

Item C.1. Identification of investment.

- a. Name of issuer (if any).

INTERCONTINENTAL EXCHANGE INC
- b. LEI (if any) of issuer. (1)

5493000F4ZO33MV32P92
- c. Title of the issue or description of the investment.

INTERCONTINENTAL EXCHANGE SR UNSEC 4.0% 09-15-27
- d. CUSIP (if any).

45866FAU8

At least one of the following other identifiers:

- ISIN

US45866FAU84
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCI79368
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

15420000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

15546798.660000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0652052312

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-09-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 79

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). JPMORGAN CHASE & CO
- b. LEI (if any) of issuer. (1) 8I5DZWZKVSZI1NUHU748
- c. Title of the issue or description of the investment. JP MORGAN CHASE SR UNSEC 2.7% 05-18-23
- d. CUSIP (if any). 46625HRL6

At least one of the following other identifiers:

- ISIN US46625HRL68
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCJ22281
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 4225000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 4201280.850000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0176207009
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-05-18
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.700000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 80

***Item C.1. Identification of investment.***

- |   |                                     |
|---|-------------------------------------|
| a. Name of issuer (if any).                             | CANADA (GOVERNMENT OF)              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 4BFD7AQU0A75QLAHK410                |
| c. Title of the issue or description of the investment. | CANADA GOVT CAD BOND 0.25% 03-01-26 |
| d. CUSIP (if any).                                      | 135087L51                           |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | CA135087L518 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGC20622     |
| Description of other unique identifier.  | CG Symbol    |

***Item C.2. Amount of each investment.***

Balance. (2)

a. Balance	36425000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	26065969.510000000000
f. Exchange rate.	1.280549
g. Percentage value compared to net assets of the Fund.	0.1093239583

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.250000000000

c. Currently in default? ☐ Yes ☒ No



d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 81

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CANADA (GOVERNMENT OF)

b. LEI (if any) of issuer. [\(1\)](#)

4BFD7AQU0A75QLAHK410

c. Title of the issue or description of the investment.	CANADA GOVT CAD BOND 0.75% 10-01-24
d. CUSIP (if any).	135087M50

At least one of the following other identifiers:

- ISIN	CA135087M508
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGC23272
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	106870000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	79724994.960000000000
f. Exchange rate.	1.280550
g. Percentage value compared to net assets of the Fund.	0.3343766676

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2024-10-01
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

0.750000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 82

### Item C.1. Identification of investment.

a. Name of issuer (if any).	JAPAN (GOVERNMENT OF)
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN GVT 36 JPY BD 2.0% 03-20-42
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP1300361C33
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCJ257
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	1818414.700000000000
f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.0076266602

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2042-03-20

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 83

Item C.1. Identification of investment.

- a. Name of issuer (if any).

JPMORGAN CHASE & CO
- b. LEI (if any) of issuer. (1)

8I5DZWZKVSZI1NUHU748
- c. Title of the issue or description of the investment.

JP MORGAN CHASE SR UNSEC 3.25% 09-23-22
- d. CUSIP (if any).

46625HJE1

At least one of the following other identifiers:

- ISIN

US46625HJE18
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCJ261
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1850000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

1851790.800000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0077666438

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt  
b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA  
b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)  
Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2022-09-23  
b. Coupon.  
i. Coupon category. [\(13\)](#) Fixed  
ii. Annualized rate. 3.250000000000  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 84

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

COLOMBIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

549300MHDRBVRF6B9117
- c. Title of the issue or description of the investment.

COLOMBIA COLTES COP 7.0% 03-26-31
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

COL17CT03771
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGC23332
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#).

- a. Balance

304626500000.000000000000
- b. Units

Principal amount



c. Description of other units.	
d. Currency. (3)	Colombia Peso
e. Value. (4)	51664853.360000000000
f. Exchange rate.	4287.000000
g. Percentage value compared to net assets of the Fund.	0.2166889005

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	COLOMBIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-03-26
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b. Coupon.	
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i. Coupon category. (13)	Fixed
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ii. Annualized rate.	7.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 85

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CANADA (GOVERNMENT OF)
b. LEI (if any) of issuer. <a href="#">(1)</a>	4BFD7AQU0A75QLAHK410
c. Title of the issue or description of the investment.	CANADA GOVT CAD BOND 2.0% 06-01-32
d. CUSIP (if any).	135087N59

At least one of the following other identifiers:

- ISIN	CA135087N597
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGC25679
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1800000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	1331966.690000000000
f. Exchange rate.	1.280549
g. Percentage value compared to net assets of the Fund.	0.0055864360

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-06-01
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	JPMORGAN CHASE & CO
b. LEI (if any) of issuer. (1)	8I5DZWZKVSZI1NUHU748
c. Title of the issue or description of the investment.	JP MORGAN CHASE SR UNSEC 4.452% 12-05-29
d. CUSIP (if any).	46647PAX4

At least one of the following other identifiers:

- ISIN	US46647PAX42
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCJ53318
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	900000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	900919.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0037785711

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-12-05

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 4.4520000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 87

### Item C.1. Identification of investment.

- a. Name of issuer (if any). JPMORGAN CHASE & CO
- b. LEI (if any) of issuer. [\(1\)](#) 8I5DZWZKVSZI1NUHU748
- c. Title of the issue or description of the investment. JP MORGAN CHASE SR UNSEC 4.493% 03-24-31
- d. CUSIP (if any). 46647PBJ4

At least one of the following other identifiers:

- ISIN US46647PBJ49
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCJ60450
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 11445000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 11524691.540000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0483360075

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-03-24

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 4.4930000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 88

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CANADA (GOVERNMENT OF)

b. LEI (if any) of issuer. (1)

4BFD7AQU0A75QLAHK410

c. Title of the issue or description of the investment.

CANADA GOVT CAD BOND 2.25% 06-01-25

d. CUSIP (if any).

135087D50

At least one of the following other identifiers:

- ISIN

CA135087D507

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGC8397

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

39295000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

30218534.690000000000

f. Exchange rate.	1.280550
g. Percentage value compared to net assets of the Fund.	0.1267403395

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.250000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 89

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

FRANCE (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

969500V9ABHOMOBO4Y36
- c. Title of the issue or description of the investment.

FRANCE OAT EUR REG S 0.75% 05-25-52
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

FR0013480613
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGF19519
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	800000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	600441.290000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0025183264

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2052-05-25
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 90

*Item C.1. Identification of investment.*

a. Name of issuer (if any). FRANCE (REPUBLIC OF)

b. LEI (if any) of issuer. (1)	969500V9ABHOMOBO4Y36
c. Title of the issue or description of the investment.	FRANCE OAT EUR REG S 0.0% 11-25-30
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	FR0013516549
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGF20125
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	130490000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	121259687.500000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.5085783980

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-11-25

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 91

### Item C.1. Identification of investment.

a. Name of issuer (if any).

FRANCE (REPUBLIC OF)

b. LEI (if any) of issuer. (1)

969500V9ABHOMOBO4Y36

c. Title of the issue or description of the investment.

FRANCE OAT EUR REG S 3.25% 05-25-45

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

FR0011461037

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGF361

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

6700000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

8582766.190000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0359972021

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

FRANCE



b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2045-05-25

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 92

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). GREECE REPUBLIC OF (GOVERNMENT)
- b. LEI (if any) of issuer. [\(1\)](#) 2138003EKTMKZ5598902
- c. Title of the issue or description of the investment. GREECE GOVT BOND EUR 144A LIFE/REG S 3.375% 02-15-25
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN GR0118017657
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGG16930
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 19678000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 20741905.230000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0869941623

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GREECE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 93

*Item C.1. Identification of investment.*

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | GERMANY (FEDERAL REPUBLIC OF)               |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 529900AQBND3S6YJLY83                        |
| c. Title of the issue or description of the investment. | DEUTSCHLAND REP EUR REG S (B) 0.0% 08-15-50 |
| d. CUSIP (if any).                                      | N/A   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | DE0001102481 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGG19033     |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	14895000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	11349222.880000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0476000698

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date.	2050-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 94**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	JPMORGAN CHASE & CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	8I5DZWZKVSZI1NUHU748
c. Title of the issue or description of the investment.	JP MORGAN CHASE SR UNSEC 1.045% 11-19-26/25
d. CUSIP (if any).	46647PBT2

At least one of the following other identifiers:

- ISIN	US46647PBT21
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCJ66021
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	850000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	767584.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0032193439

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2026-11-19

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

1.0450000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No



## Schedule of Portfolio Investments Record: 95

### Item C.1. Identification of investment.

a. Name of issuer (if any).	JPMORGAN CHASE & CO
b. LEI (if any) of issuer. (1)	8I5DZWZKVSZI1NUHU748
c. Title of the issue or description of the investment.	JP MORGAN CHASE SR UNSEC 1.578% 04-22-27/26
d. CUSIP (if any).	46647PCB0

At least one of the following other identifiers:

- ISIN	US46647PCB04
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCJ69542
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12058000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10958756.550000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0459624049

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-04-22

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 1.5780000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 96

Item C.1. Identification of investment.

- a. Name of issuer (if any).

JPMORGAN CHASE & CO
- b. LEI (if any) of issuer. (1)

8I5DZWZKVSZI1NUHU748
- c. Title of the issue or description of the investment.

JP MORGAN CHASE SR UNSEC 4.323% 04-26-28/27
- d. CUSIP (if any).

46647PDA1

At least one of the following other identifiers:

- ISIN

US46647PDA12
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCJ78924
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

3000000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

3013842.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0126404328

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-04-26
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Variable
--	----------

ii. Annualized rate.	4.3230000000000000
----------------------	--------------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 97

**Item C.1. Identification of investment.**

- |   |                                      |
|---|--------------------------------------|
| a. Name of issuer (if any).                             | KINDER MORGAN INC                    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300WR7IX8XE0TBO16                 |
| c. Title of the issue or description of the investment. | KINDER MORGAN SR UNSEC 4.3% 06-01-25 |
| d. CUSIP (if any).                                      | 49456BAF8                            |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US49456BAF85 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCK11548     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                |                       |
|--------------------------------|-----------------------|
| a. Balance                     | 10300000.000000000000 |
| b. Units                       | Principal amount      |
| c. Description of other units. |                       |

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10402093.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0436276904

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-01
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.300000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 98

Item C.1. Identification of investment.

- a. Name of issuer (if any).

KASIKORNBANK PCL (HONG KONG BRANCH)
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

KASIKORNBANK PCL HK REG S 3.343% 10-02-31/26
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2056558088
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCK57638
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1230000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1107455.100000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0046448061

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	HONG KONG
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-10-02
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable



ii. Annualized rate.3.3430000000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 99

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	KIMBERLY-CLARK CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	MP3J6QPYPGN75NVW2S34
c. Title of the issue or description of the investment.	KIMBERLY-CLARK CORP SR UNSEC 3.1% 03-26-30
d. CUSIP (if any).	494368CB7

At least one of the following other identifiers:

- ISIN	US494368CB71
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCK60549
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	374000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	362780.370000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0015215466

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-03-26

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.100000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 100

Item C.1. Identification of investment.

- a. Name of issuer (if any).

GERMANY (FEDERAL REPUBLIC OF)
- b. LEI (if any) of issuer. (1)

529900AQBND3S6YJLY83
- c. Title of the issue or description of the investment.

DEUTSCHLAND REP EUR REG S UNSEC (B) 0.0% 04-11-25
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

DE0001141810
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGG19535
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

151020000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

153189125.190000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.6424944801

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-04-11

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 101****Item C.1. Identification of investment.**

- a. Name of issuer (if any). GERMANY (FEDERAL REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 529900AQBND3S6YJLY83
- c. Title of the issue or description of the investment. DEUTSCHLAND REP EUR REG S (B) 0.0% 08-15-30
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN DE0001102507
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGG20183
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 35175000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 34125576.210000000000
- f. Exchange rate. 0.978425

g. Percentage value compared to net assets of the Fund.	0.1431269636
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	
-------------------------------------	--

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
--	---------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-08-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	0.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 102

**Item C.1. Identification of investment.**

- |   |                                      |
|---|--------------------------------------|
| a. Name of issuer (if any).                             | KINDER MORGAN INC                    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300WR7IX8XE0TBO16                 |
| c. Title of the issue or description of the investment. | KINDER MORGAN SR UNSEC 3.6% 02-15-51 |
| d. CUSIP (if any).                                      | 49456BAT8                            |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US49456BAT89 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCK67965     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**



Balance. [\(2\)](#)

a. Balance	10550000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8245647.900000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0345832856

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2051-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.600000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 103

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

LLOYDS BANK PLC

b. LEI (if any) of issuer. [\(1\)](#)

H7FNTJ4851HG0EXQ1Z70

c. Title of the issue or description of the investment.	LLOYDS BANK PLC REG S LT2 GBP SUB (B) 7.625% 04-22-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS0503834821
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCL4021
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1225000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1632673.160000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0068476368

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2025-04-22
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

7.625000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 104

### Item C.1. Identification of investment.

a. Name of issuer (if any).	LENOVO GROUP LTD
b. LEI (if any) of issuer. (1)	254900VUZRGD5U73RE46
c. Title of the issue or description of the investment.	LENOVO GROUP REG S SR UNSEC 5.875% 04-24-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2125052261
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCL61326
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16810000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16963475.300000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0711469514

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-04-24

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.875000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 105

Item C.1. Identification of investment.

- a. Name of issuer (if any).

LOWES COMPANIES INC
- b. LEI (if any) of issuer. (1)

WAFCR4OKGSC504WU3E95
- c. Title of the issue or description of the investment.

LOWE'S COMPANIES INC SR UNSEC 3.0% 10-15-50
- d. CUSIP (if any).

548661DZ7

At least one of the following other identifiers:

- ISIN

US548661DZ79
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCL65419
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

400000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

297113.200000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0012461302

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2050-10-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—



iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 106

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

LLOYDS BANKING GROUP PLC
- b. LEI (if any) of issuer. [\(1\)](#)

549300PPXHEU2JF0AM85
- c. Title of the issue or description of the investment.

LLOYDS BANK PLC SR UNSEC 1.627% 05-11-27/26
- d. CUSIP (if any).

53944YAP8

At least one of the following other identifiers:

- ISIN

US53944YAP88
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCL68482
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

800000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	720377.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030213544

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-05-11
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	1.6270000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 107

Item C.1. Identification of investment.

a. Name of issuer (if any).	MICROSOFT CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	INR2EJN1ERAN0W5ZP974
c. Title of the issue or description of the investment.	MICROSOFT CORP SR UNSEC 2.4% 08-08-26
d. CUSIP (if any).	594918BR4

At least one of the following other identifiers:

- ISIN	US594918BR43
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCM23575
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	10568000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10367377.090000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0434820849

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-08-08
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.400000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MICROSOFT CORP
b. LEI (if any) of issuer. (1)	INR2EJN1ERAN0W5ZP974
c. Title of the issue or description of the investment.	MICROSOFT CORP SR UNSEC 3.3% 02-06-27
d. CUSIP (if any).	594918BY9

At least one of the following other identifiers:

- ISIN	US594918BY93
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCM39293
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2641423.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0110784615

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-02-06

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.300000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 109

### Item C.1. Identification of investment.

- a. Name of issuer (if any). MORGAN STANLEY
- b. LEI (if any) of issuer. [\(1\)](#) IGJSJL3JD5P30I6NJZ34
- c. Title of the issue or description of the investment. MORGAN STANLEY SR UNSEC 3.772% 01-24-29
- d. CUSIP (if any). 61744YAP3

At least one of the following other identifiers:

- ISIN US61744YAP34
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCM46640
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1000000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 979321.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0041073956

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt



b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-01-24

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 3.7720000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 110

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

GREECE REPUBLIC OF (GOVERNMENT)

b. LEI (if any) of issuer. (1)

2138003EKTMKZ5598902

c. Title of the issue or description of the investment.

GREECE GOVT BOND EUR 144A LIFE/REG S 0.0% 02-12-26

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GR0114032577

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGG22098

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

3070000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

2881293.750000000000

f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0120845088

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GREECE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-02-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 111

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

GERMANY (FEDERAL REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

529900AQBND3S6YJLY83
- c. Title of the issue or description of the investment.

DEUTSCHLAND REP EUR REG S (B) 0.0% 08-15-31
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

DE0001102564
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGG22652
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	72565000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	69583215.340000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.2918407668

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-08-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 112

*Item C.1. Identification of investment.*

a. Name of issuer (if any). GERMANY (FEDERAL REPUBLIC OF)

b. LEI (if any) of issuer. <a href="#">(1)</a>	529900AQBND3S6YJLY83
c. Title of the issue or description of the investment.	DEUTSCHLAND REP EUR REG S (B) 0.0% 10-09-26
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DE0001141844
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGG23215
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1460000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1466692.920000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0061514948

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-10-09

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 113

### Item C.1. Identification of investment.

a. Name of issuer (if any).

GERMANY (FEDERAL REPUBLIC OF)

b. LEI (if any) of issuer. (1)

529900AQBND3S6YJLY83

c. Title of the issue or description of the investment.

DEUTSCHLAND REP EUR REG S (B) 0.0% 08-15-52

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

DE0001102572

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGG23857

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1745000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

1297813.220000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0054431921

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2052-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 114

**Item C.1. Identification of investment.**

- |   |                                |
|---|--------------------------------|
| a. Name of issuer (if any).                             | MPLX LP                        |
| b. LEI (if any) of issuer. (1)                          | 5493000CZJ19CK4P3G36           |
| c. Title of the issue or description of the investment. | MPLX LP SR UNSEC 5.5% 02-15-49 |
| d. CUSIP (if any).                                      | 55336VAT7                      |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US55336VAT70 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCM53159     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                       |
|---|-----------------------|
| a. Balance  | 13475000.000000000000 |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. (3)  | United States Dollar  |
| e. Value. (4)   | 13054553.050000000000 |
| f. Exchange rate.                                       |                       |
| g. Percentage value compared to net assets of the Fund. | 0.0547524393          |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2049-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 115

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

MORGAN STANLEY
- b. LEI (if any) of issuer. [\(1\)](#)

IGJSJL3JD5P30I6NJZ34
- c. Title of the issue or description of the investment.

MORGAN STANLEY SR UNSEC 2.699% 01-22-31
- d. CUSIP (if any).

6174468L6

At least one of the following other identifiers:

- ISIN

US6174468L62
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCM59369
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	2586000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2314276.050000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0097063652

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-01-22
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	2.6990000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 116

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

GREECE REPUBLIC OF (GOVERNMENT)

b. LEI (if any) of issuer. [\(1\)](#)

2138003EKTMKZ5598902

c. Title of the issue or description of the investment.

GREECE GOVT BOND EUR 144A LIFE/REG S 1.75% 06-18-32

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN	GR0124038721
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGG25169
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	38300000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	35105662.340000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1472375682

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	GREECE
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:



a. Maturity date.	2032-06-18
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.750000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 117

## Item C.1. Identification of investment.

a. Name of issuer (if any).	GERMANY (FEDERAL REPUBLIC OF)
b. LEI (if any) of issuer. (1)	529900AQBND3S6YJLY83
c. Title of the issue or description of the investment.	DEUTSCHLAND REP EUR REG S (B) 0.0% 04-16-27
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DE0001141851
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGG25180
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	81635000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	81733978.170000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.3428025961

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-04-16
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	0.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 118

Item C.1. Identification of investment.

- a. Name of issuer (if any).

MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)
- b. LEI (if any) of issuer. (1)

254900EGTWEU67VP6075
- c. Title of the issue or description of the investment.

BONOS MEXICAN MXN 8.5% 05-31-29
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

MX0MGO0000H9
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCM638
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1760000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Mexico Peso
- e. Value. (4)

8553372.940000000000
- f. Exchange rate.

20.385499
- g. Percentage value compared to net assets of the Fund.

0.0358739231

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

MEXICO

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-05-31

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

8.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 119

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). MPLX LP
- b. LEI (if any) of issuer. [\(1\)](#) 5493000CZJ19CK4P3G36
- c. Title of the issue or description of the investment. MPLX LP SR UNSEC 2.65% 08-15-30
- d. CUSIP (if any). 55336VBQ2

At least one of the following other identifiers:

- ISIN US55336VBQ23
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCM64195
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 3002000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2601485.170000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0109109564

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.650000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 120

Item C.1. Identification of investment.

- a. Name of issuer (if any).

HUNGARY (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

5299003F3UFGGCCMAP43
- c. Title of the issue or description of the investment.

HUNGARY GOVT BOND HUF 1.0% 11-26-25
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

HU0000404058
- Other unique identifier (if ticker and ISIN



are not available). Indicate the type of identifier used	FGH20003
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4042500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	7655888.160000000000
f. Exchange rate.	395.675499
g. Percentage value compared to net assets of the Fund.	0.0321097589

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	HUNGARY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-11-26
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.1.000000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 121

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	HUNGARY (REPUBLIC OF)
b. LEI (if any) of issuer. (1)	5299003F3UFKGCCMAP43
c. Title of the issue or description of the investment.	HUNGARY GOVT BOND 144A LIFE 2.125% 09-22-31
d. CUSIP (if any).	445545AM8

At least one of the following other identifiers:

- ISIN	US445545AM86
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGH23925
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30165000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24933453.890000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1045740452

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	HUNGARY
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-09-22

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.125000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 122

Item C.1. Identification of investment.

- a. Name of issuer (if any).

HUNGARY (REPUBLIC OF)
- b. LEI (if any) of issuer. (1)

5299003F3UFGCCMAP43
- c. Title of the issue or description of the investment.

HUNGARY GOVT BOND 144A LIFE 3.125% 09-21-51
- d. CUSIP (if any).

445545AN6

At least one of the following other identifiers:

- ISIN

US445545AN69
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGH23926
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

6865000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

4708380.850000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0197475421

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

HUNGARY

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2051-09-21

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.125000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 123

Item C.1. Identification of investment.

- a. Name of issuer (if any).

INDONESIA (REPUBLIC OF)
- b. LEI (if any) of issuer. (1)

529900FWX0GRR7WG5W79
- c. Title of the issue or description of the investment.

INDONESIA GOVT BOND IDR FR78 8.25% 05-15-29
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

IDG000012907
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGI17826
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

209233000000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Indonesia Rupiah
- e. Value. (4)

15114994.740000000000
- f. Exchange rate.

14832.500001

g. Percentage value compared to net assets of the Fund.	0.0633941912
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	
-------------------------------------	--

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	INDONESIA
--	-----------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	8.250000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--



Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 124

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | MORGAN STANLEY                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | IGJSJL3JD5P30I6NJZ34                       |
| c. Title of the issue or description of the investment. | MORGAN STANLEY SR UNSEC 0.985% 12-10-26/25 |
| d. CUSIP (if any).                                      | 6174468V4                                  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US6174468V45 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCM66475     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	9110000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8181718.330000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0343151569

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-12-10
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	0.9850000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 125

*Item C.1. Identification of investment.*

a. Name of issuer (if any). MORGAN STANLEY

b. LEI (if any) of issuer. [\(1\)](#) IGJSJL3JD5P30I6NJZ34

c. Title of the issue or description of the investment.	MORGAN STANLEY SR UNSEC 1.928% 04-28-32/31
d. CUSIP (if any).	6174468X0

At least one of the following other identifiers:

- ISIN	US6174468X01
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCM67485
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	925000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	762673.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031987491

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2032-04-28
- b. Coupon.
- i. Coupon category. (13)

Variable
- ii. Annualized rate.

1.9280000000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 126

### Item C.1. Identification of investment.

a. Name of issuer (if any).	MASCO CORP
b. LEI (if any) of issuer. (1)	5GCSNMQXHEYA1JO8QN11
c. Title of the issue or description of the investment.	MASCO CORP SR UNSEC 1.5% 02-15-28
d. CUSIP (if any).	574599BS4

At least one of the following other identifiers:

- ISIN	US574599BS40
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCM68057
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	309000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	267074.260000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011201431

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-02-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 127

Item C.1. Identification of investment.

- a. Name of issuer (if any).

MORGAN STANLEY
- b. LEI (if any) of issuer. (1)

IGJSJL3JD5P30I6NJZ34
- c. Title of the issue or description of the investment.

MORGAN STANLEY SR UNSEC 1.593% 05-04-27/26
- d. CUSIP (if any).

61772BAB9

At least one of the following other identifiers:

- ISIN

US61772BAB99
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCM69627
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

8173000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

7447687.120000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0312365376

Item C.3. Payoff profile.



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-05-04

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

1.5930000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 128

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

MASTERCARD INC
- b. LEI (if any) of issuer. [\(1\)](#)

AR5L2ODV9HN37376R084
- c. Title of the issue or description of the investment.

MASTERCARD SR UNSEC 2.0% 11-18-31
- d. CUSIP (if any).

57636QAU8

At least one of the following other identifiers:

- ISIN

US57636QAU85
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCM74804
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

8291000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7335570.030000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0307663044

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-11-18
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 129

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	MORGAN STANLEY
b. LEI (if any) of issuer. <a href="#">(1)</a>	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	MORGAN STANLEY SR UNSEC 2.475% 01-21-28/27
d. CUSIP (if any).	61747YEK7

At least one of the following other identifiers:

- ISIN	US61747YEK73
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCM77013
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	515000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	479870.310000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0020126365

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-01-21
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b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

2.4750000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	INDONESIA (REPUBLIC OF)
b. LEI (if any) of issuer. (1)	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	INDONESIA GOVT BOND IDR FR82 7.0% 09-15-30
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	IDG000013806
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGI19004
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	61000000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	4092027.640000000000
f. Exchange rate.	14832.500007
g. Percentage value compared to net assets of the Fund.	0.0171624792

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 7.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 131

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ITALY (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 815600DE60799F5A9309
- c. Title of the issue or description of the investment. ITALY GOVT BTPS EUR REG S (B) 1.35% 04-01-30
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN IT0005383309
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGI19051
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 15565000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 14410418.670000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0604391104

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) ITALY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-04-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.350000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 132

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MAGALLANES INC
b. LEI (if any) of issuer. (1)	549300DXR29GD4N0A520
c. Title of the issue or description of the investment.	MAGALLANES 144A SR UNSEC 5.05% 03-15-42
d. CUSIP (if any).	55903VAN3

At least one of the following other identifiers:

- ISIN	US55903VAN38
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCM78156
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	19461000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17309236.150000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0725971159

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2042-03-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.050000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 133

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

MAGALLANES INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300DXR29GD4N0A520
- c. Title of the issue or description of the investment.

MAGALLANES 144A SR UNSEC 4.279% 03-15-32
- d. CUSIP (if any).

55903VAL7

At least one of the following other identifiers:

- ISIN

US55903VAL71
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCM78160
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	873000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	815392.480000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0034198587

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☒ Yes ☐ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-03-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.279000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 134**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ISRAEL (STATE OF)

b. LEI (if any) of issuer. <a href="#">(1)</a>	213800T8ZHTFZIBYPE21
c. Title of the issue or description of the investment.	ISRAEL STATE 2.5% 01-15-30
d. CUSIP (if any).	46513JXM8

At least one of the following other identifiers:

- ISIN	US46513JXM88
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGI19397
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	11080000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10541456.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0442121963

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	ISRAEL
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***



a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 135

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ISRAEL (STATE OF)

b. LEI (if any) of issuer. (1)

213800T8ZHTFZIBYPE21

c. Title of the issue or description of the investment.

ISRAEL STATE 3.375% 01-15-50

d. CUSIP (if any).

46513JXN6

At least one of the following other identifiers:

- ISIN

US46513JXN61

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGI19398

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2970000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2545052.400000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0106742702

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

ISRAEL

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2050-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 136

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ITALY (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 815600DE60799F5A9309
- c. Title of the issue or description of the investment. ITALY GOVT BTPS EUR 144A LIFE/ REG S (B) 1.45% 03-01-36
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN IT0005402117
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGI19605
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7100000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 5898824.550000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0247404129

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) ITALY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2036-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.450000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 137

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ISRAEL (STATE OF)
- b. LEI (if any) of issuer. [\(1\)](#)

213800T8ZHTFZIBYPE21
- c. Title of the issue or description of the investment.

ISRAEL STATE 3.875% 07-03-50
- d. CUSIP (if any).

46513JB42

At least one of the following other identifiers:

- ISIN

US46513JB429
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGI19739
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	550000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	511901.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021469793

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	ISRAEL
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-07-03
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.875000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 138**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MISC CAPITAL TWO (LABUAN) LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	9845000ED8376T875113
c. Title of the issue or description of the investment.	MISC CAPITAL TWO (LABUAN) 144A LIFE SR UNSEC 3.75% 04-06-27
d. CUSIP (if any).	60475DAB7



At least one of the following other identifiers:

- ISIN	US60475DAB73
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCM78599
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	15523000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14852158.030000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0622918209

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-04-06

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 139

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MORGAN STANLEY
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	MORGAN STANLEY SR UNSEC 4.21% 04-20-28/27
d. CUSIP (if any).	61747YER2

At least one of the following other identifiers:

- ISIN	US61747YER27
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCM78909
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	857000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	857576.760000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0035967849

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-04-20
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b. Coupon.

i. Coupon category. (13)	Variable
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ii. Annualized rate.	4.2100000000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 140****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ITALY (REPUBLIC OF)
- b. LEI (if any) of issuer. (1) 815600DE60799F5A9309
- c. Title of the issue or description of the investment. ITALY GOVT BTPS EUR REG S (B) 0.95% 09-15-27
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN IT0005416570
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGI20305
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 626000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 599685.080000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0025151547

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

ITALY

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-09-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

0.950000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 141

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). INDONESIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 529900FWX0GRR7WG5W79
- c. Title of the issue or description of the investment. INDONESIA GOVT BOND IDR FR87 6.5% 02-15-31
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN IDG000015207
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGI20384
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5997000000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	Indonesia Rupiah
e. Value. <a href="#">(4)</a>	391174.620000000000
f. Exchange rate.	14832.499869
g. Percentage value compared to net assets of the Fund.	0.0016406356

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

#### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) INDONESIA

b. Investment ISO country code. [\(9\)](#)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No



ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 142

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

INDIA (REPUBLIC OF)

b. LEI (if any) of issuer. [\(1\)](#)

335800IV7VCDQGIOI391

c. Title of the issue or description of the investment.

INDIA GOVT INR 5.15% 11-09-25

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

IN0020200278

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FGI21668
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	799470000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	India Rupee
e. Value. <a href="#">(4)</a>	9582191.800000000000
f. Exchange rate.	79.261250
g. Percentage value compared to net assets of the Fund.	0.0401889190

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	INDIA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-11-09
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.5.150000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 143

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA (REPUBLIC OF)
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900FWX0GRR7WG5W79
c. Title of the issue or description of the investment.	INDONESIA GOVT BOND IDR FR68 8.375% 03-15-34
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	IDG000010802
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGI2944
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	62682000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Indonesia Rupiah
e. Value. <a href="#">(4)</a>	4551391.470000000000
f. Exchange rate.	14832.500004
g. Percentage value compared to net assets of the Fund.	0.0190891089

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	INDONESIA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2034-03-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 8.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 144

Item C.1. Identification of investment.

- a. Name of issuer (if any).

MORGAN STANLEY
- b. LEI (if any) of issuer. (1)

IGJSJL3JD5P30I6NJZ34
- c. Title of the issue or description of the investment.

MORGAN STANLEY EUR SR UNSEC 2.95% 05-07-32/31
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2446386430
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCM79254
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

25585000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

26752985.490000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.1122053898

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2032-05-07

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

2.9500000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 145****Item C.1. Identification of investment.**

- a. Name of issuer (if any). NYKREDIT REALKREDIT A/S
- b. LEI (if any) of issuer. [\(1\)](#) LIU16F6VZJSD6UKHD557
- c. Title of the issue or description of the investment. NYKREDIT DKK SR SEC SER 01E SF 2.00% 07-01-37 (CALLABLE)
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN DK0009798647
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCN18661
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 15921801.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Denmark Krone
- e. Value. [\(4\)](#) 2181243.240000000000
- f. Exchange rate. 7.283599



g. Percentage value compared to net assets of the Fund.	0.0091484088
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-collateralized bond/debt obligation
------------------------------------	---

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	DENMARK
--	---------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2037-07-01
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b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 146

**Item C.1. Identification of investment.**

- |   |                                    |
|---|------------------------------------|
| a. Name of issuer (if any).                             | JAPAN (GOVERNMENT OF)              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 353800WZS8AXZXFUC241               |
| c. Title of the issue or description of the investment. | JAPAN GVT I/L 21 JPY 0.1% 03-10-26 |
| d. CUSIP (if any).                                      | N/A                                |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | JP1120211G41 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGJ10100     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1348009000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Japan Yen
e. Value. <a href="#">(4)</a>	10569365.580000000000
f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.0443292501

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) JAPAN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-10

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.100000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 147

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

JAPAN (GOVERNMENT OF)

b. LEI (if any) of issuer. [\(1\)](#)

353800WZS8AXZXFUC241

c. Title of the issue or description of the investment.	JAPAN GVT 152 JPY BD 1.2% 03-20-35
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP1201521F37
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGJ11647
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	21629000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	178354988.540000000000
f. Exchange rate.	133.350000
g. Percentage value compared to net assets of the Fund.	0.7480432798

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2035-03-20
- b. Coupon.
- i. Coupon category. (13)

Fixed

ii. Annualized rate.1.200000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 148

### Item C.1. Identification of investment.

a. Name of issuer (if any).	NETFLIX INC
b. LEI (if any) of issuer. (1)	549300Y7VHGU0I7CE873
c. Title of the issue or description of the investment.	NETFLIX SR UNSEC 4.875% 04-15-28
d. CUSIP (if any).	64110LAS5

At least one of the following other identifiers:

- ISIN	US64110LAS51
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCN53174
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	574000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	570997.980000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0023948374

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2028-04-15

b. Coupon.

i. Coupon category. (13)Fixed

ii. Annualized rate.4.875000000000

c. Currently in default?

☐ Yes☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes☐ No

ii. Contingent convertible?

☐ Yes☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 149****Item C.1. Identification of investment.**

- a. Name of issuer (if any). NETFLIX INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300Y7VHGU0I7CE873
- c. Title of the issue or description of the investment. NETFLIX SR UNSEC 5.875% 11-15-28
- d. CUSIP (if any). 64110LAT3

At least one of the following other identifiers:

- ISIN US64110LAT35
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCN55131
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 667000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 693613.300000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0029091015

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-11-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.875000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 150

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

NETFLIX INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300Y7VHGU0I7CE873
- c. Title of the issue or description of the investment.

NETFLIX EUR REG S SR UNSEC 3.875% 11-15-29
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS1989380172
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCN55135
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

13730000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	13667530.280000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0573233430

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-11-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.875000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 151

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- NETFLIX INC

549300Y7VHGU0I7CE873

NETFLIX SR UNSEC 6.375% 05-15-29

64110LAX4

At least one of the following other identifiers:

- ISIN	US641110LAX47
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCN58222
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	259000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	275317.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011547142

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.375000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	JAPAN (GOVERNMENT OF)
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN GVT 346 JPY BD 0.1% 03-20-27
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP1103461H35
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGJ13843
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	12172200000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	91917498.860000000000
f. Exchange rate.	133.350000
g. Percentage value compared to net assets of the Fund.	0.3855135642

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**



a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-03-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.100000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 153

### Item C.1. Identification of investment.

- a. Name of issuer (if any). JAPAN (GOVERNMENT OF)
- b. LEI (if any) of issuer. [\(1\)](#) 353800WZS8AXZXFUC241
- c. Title of the issue or description of the investment. JAPAN GVT I/L 23 JPY 0.1% 03-10-28
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN JP1120231J51
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGJ16774
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 5400658400.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Japan Yen
- e. Value. [\(4\)](#) 42729871.770000000000
- f. Exchange rate. 133.349999
- g. Percentage value compared to net assets of the Fund. 0.1792144626

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) JAPAN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-03-10

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.100000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 154

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

NIKE INC

b. LEI (if any) of issuer. (1)

787RXPR0UX0O0XUXPZ81

c. Title of the issue or description of the investment.

NIKE INC SR UNSEC 3.375% 03-27-50

d. CUSIP (if any).

654106AM5

At least one of the following other identifiers:

- ISIN

US654106AM50

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCN60620

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1875000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1657295.630000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0069509066

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2050-03-27

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.375000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 155

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

NEW YORK LIFE INSURANCE COMPANY
- b. LEI (if any) of issuer. [\(1\)](#)

TAE73CY392TBWJ3O3305
- c. Title of the issue or description of the investment.

NEW YORK LIFE INSURANCE 144A LIFE SUB 3.75% 05-15-50
- d. CUSIP (if any).

64952GAT5

At least one of the following other identifiers:

- ISIN

US64952GAT58
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCN61152
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1261000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1075881.420000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045123821

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☒ Yes ☐ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2050-05-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 156

**Item C.1. Identification of investment.**

a. Name of issuer (if any). JAPAN (GOVERNMENT OF)



b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN GVT 359 JPY BD 0.1% 06-20-30
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP1103591L73
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGJ20265
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	332600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	2497338.390000000000
f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.0104741517

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-06-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.100000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 157

### Item C.1. Identification of investment.

a. Name of issuer (if any).

JAPAN (GOVERNMENT OF)

b. LEI (if any) of issuer. (1)

353800WZS8AXZXFUC241

c. Title of the issue or description of the investment.

JAPAN GVT 67 JPY BD 0.6% 06-20-50

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

JP1300671L78

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGJ20281

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5484650000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Japan Yen

e. Value. (4)

35825807.840000000000

f. Exchange rate.

133.349999

g. Percentage value compared to net assets of the Fund.

0.1502579491

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

JAPAN

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2050-06-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.600000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 158

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). JAPAN (GOVERNMENT OF)
- b. LEI (if any) of issuer. [\(1\)](#) 353800WZS8AXZXFUC241
- c. Title of the issue or description of the investment. JAPAN GVT 70 JPY BD 0.70% 03-20-51
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN JP1300701M48
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGJ21872
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7780900000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Japan Yen
- e. Value. [\(4\)](#) 51869107.350000000000
- f. Exchange rate. 133.349999
- g. Percentage value compared to net assets of the Fund. 0.2175455674

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) JAPAN

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2051-03-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.700000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 159**

**Item C.1. Identification of investment.**

- |   |                                    |
|---|------------------------------------|
| a. Name of issuer (if any).                             | JAPAN (GOVERNMENT OF)              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 353800WZS8AXZXFUC241               |
| c. Title of the issue or description of the investment. | JAPAN GVT 363 JPY BD 0.1% 06-20-31 |
| d. CUSIP (if any).                                      | N/A                                |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | JP1103631M74 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGJ23051     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4556600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	34083812.220000000000
f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.1429518002

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-06-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.100000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 160**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	JAPAN (GOVERNMENT OF)
b. LEI (if any) of issuer. <a href="#">(1)</a>	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN GVT 73 JPY BD #73 0.7% 12-20-51
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP1300731N17
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGJ25040
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	999050000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	6633744.450000000000
f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.0278227595

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2051-12-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.700000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 161

## Item C.1. Identification of investment.

a. Name of issuer (if any).	JAPAN (GOVERNMENT OF)
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN GVT 179 JPY BD 0.5% 12-20-41
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP1201791N14
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGJ25143
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6707750000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	47479300.580000000000
f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.1991341651

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2041-12-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 162****Item C.1. Identification of investment.**

- a. Name of issuer (if any). JAPAN (GOVERNMENT OF)
- b. LEI (if any) of issuer. (1) 353800WZS8AXZXFUC241
- c. Title of the issue or description of the investment. JAPAN GVT 42 JPY BD 1.7% 03-20-44
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN JP1300421E39
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGJ4844
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 928200000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Japan Yen
- e. Value. (4) 8041845.450000000000
- f. Exchange rate. 133.350000
- g. Percentage value compared to net assets of the Fund. 0.0337285124

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

JAPAN

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2044-03-20

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.700000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 163

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). JAPAN (GOVERNMENT OF)
- b. LEI (if any) of issuer. [\(1\)](#) 353800WZS8AXZXFUC241
- c. Title of the issue or description of the investment. JAPAN GVT 21 JPY BD 2.3% 12-20-35
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN JP1300211610
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGJ49
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1360000000.000000000000
- b. Units Principal amount
- c. Description of other units.



d. Currency. (3)	Japan Yen
e. Value. (4)	12664695.310000000000
f. Exchange rate.	133.350000
g. Percentage value compared to net assets of the Fund.	0.0531173268

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-12-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.300000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 164

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

NEXTERA ENERGY CAPITAL HOLDINGS INC
- b. LEI (if any) of issuer. [\(1\)](#)

UMI46YPGBLUE4VGNNT48
- c. Title of the issue or description of the investment.

NEXTERA ENERGY CAPITAL SR UNSEC 2.25% 06-01-30
- d. CUSIP (if any).

65339KBR0

At least one of the following other identifiers:

- ISIN

US65339KBR05
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCN61817
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	447000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	393705.080000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016512487

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.2.250000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 165

Item C.1. Identification of investment.

a. Name of issuer (if any).	NEWCREST FINANCE PTY LTD
b. LEI (if any) of issuer. (1)	549300I0XDZ4K7PDSS04
c. Title of the issue or description of the investment.	NEWCREST MINING 144A LIFE SR UNSEC 3.25% 05-13-30
d. CUSIP (if any).	65120FAD6

At least one of the following other identifiers:

- ISIN	US65120FAD69
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCN61936
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1055000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	955763.540000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0040085926

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-05-13

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 166

Item C.1. Identification of investment.

a. Name of issuer (if any).	NEW YORK LIFE GLOBAL FUNDING
b. LEI (if any) of issuer. (1)	635400DPNHEAUHB7ZI15
c. Title of the issue or description of the investment.	NEW YORK LIFE GLOBAL FNDNG GIC 144A LIFE SEC 1.2% 08-07-30
d. CUSIP (if any).	64952WDS9
At least one of the following other identifiers:	
- ISIN	US64952WDS98
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCN64012
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	6520000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5325888.080000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0223374452

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

--

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-08-07

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.200000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).



**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 167

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). NATIONAL AUSTRALIA BANK LTD
- b. LEI (if any) of issuer. (1) F8SB4JFBSYQFRQEH3Z21
- c. Title of the issue or description of the investment. NATIONAL AUSTRALIA BANK 144A LIFE SUB 2.99% 05-21-31
- d. CUSIP (if any). 632525AY7

At least one of the following other identifiers:

- ISIN US632525AY71
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCN70344
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 420000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 358331.820000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0015028888
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	AUSTRALIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-05-21
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.990000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 168

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | NESTLE HOLDINGS INC.                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300EAEU8YV8MQXP30                             |
| c. Title of the issue or description of the investment. | NESTLE HOLDINGS 144A LIFE SR UNSEC 1.5% 09-14-28 |
| d. CUSIP (if any).                                      | 641062AW4  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US641062AW40 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCN73073     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	850000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	770501.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0032315791

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-09-14
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 169

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

NEXTERA ENERGY CAPITAL HOLDINGS INC

b. LEI (if any) of issuer. [\(1\)](#)

UMI46YPGBLUE4VGNNT48

c. Title of the issue or description of the investment.	NEXTERA ENERGY CAPITAL SR UNSEC 2.44% 01-15-32
d. CUSIP (if any).	65339KBZ2

At least one of the following other identifiers:

- ISIN	US65339KBZ21
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCN75282
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11550000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10118123.400000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0424366836

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2032-01-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

2.440000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 170

### Item C.1. Identification of investment.

a. Name of issuer (if any).	JAPAN (GOVERNMENT OF)
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN GVT 145 JPY BD 1.7% 06-20-33
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP1201451D66
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGJ75
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6000000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	51894218.220000000000
f. Exchange rate.	133.350000
g. Percentage value compared to net assets of the Fund.	0.2176508856

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	



Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2033-06-20

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.700000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 171****Item C.1. Identification of investment.**

- a. Name of issuer (if any). KOREA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 54930000QCVSQQPGDT58
- c. Title of the issue or description of the investment. KOREA NDFB 2209 KRW (B) 2.0% 09-10-22
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN KR103501G794
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGK14792
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 4998900000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Korea (South) Won
- e. Value. [\(4\)](#) 3844323.800000000000
- f. Exchange rate. 1299.099998
- g. Percentage value compared to net assets of the Fund. 0.0161235781

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) KOREA (THE REPUBLIC OF)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2022-09-10

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 172

Item C.1. Identification of investment.

- a. Name of issuer (if any).

KOREA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

54930000QCVSQQPGDT58
- c. Title of the issue or description of the investment.

KOREA NDFB 2712 KRW (B) 2.375% 12-10-27
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

KR103502G7C2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGK15921
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

26409910000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Korea (South) Won
e. Value. <a href="#">(4)</a>	19611436.850000000000
f. Exchange rate.	1299.100000
g. Percentage value compared to net assets of the Fund.	0.0822528356

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-12-10
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.375000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 173

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- KOREA (REPUBLIC OF)

54930000QCVSQGPGDT58

KOREA NDFB 2503 KRW (B) 1.5% 03-10-25

N/A

At least one of the following other identifiers:

- ISIN	KR103501GA35
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGK19446
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3342160000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Korea (South) Won
e. Value. <a href="#">(4)</a>	2472964.290000000000
f. Exchange rate.	1299.099998
g. Percentage value compared to net assets of the Fund.	0.0103719236

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	KOREA (THE REPUBLIC OF)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-03-10
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	NEW YORK LIFE GLOBAL FUNDING
b. LEI (if any) of issuer. (1)	635400DPNHEAUHB7ZI15
c. Title of the issue or description of the investment.	NEW YORK LIFE GLOBAL FDGNG GIC 144A LIFE SEC 1.45% 01-14-25
d. CUSIP (if any).	64952WEK5

At least one of the following other identifiers:

- ISIN	US64952WEK53
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCN76768
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1700000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1617993.700000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0067860693

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-01-14

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.450000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 175

### Item C.1. Identification of investment.

- a. Name of issuer (if any). NIAGARA MOHAWK POWER CORPORATION
- b. LEI (if any) of issuer. (1) 3T97Y9RR5EN5Y18QHB56
- c. Title of the issue or description of the investment. NIAGARA MOHAWK POWER 144A LIFE SR UNSEC 3.508% 10-01-24
- d. CUSIP (if any). 65364UAK2

At least one of the following other identifiers:

- ISIN US65364UAK25
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCN9284
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 2380000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2330279.420000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0097734853

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.508000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 176**

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | MEXICO (UNITED MEXICAN STATES) (GOVERNMENT) |
| b. LEI (if any) of issuer. (1)                          | 254900EGTWEU67VP6075                        |
| c. Title of the issue or description of the investment. | BONOS MEXICAN MXN 7.5% 06-03-27             |
| d. CUSIP (if any).                                      | N/A   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | MX0MGO0000D8 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGM11913     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                       |
|--------------------------------|-----------------------|
| a. Balance                     | 12354175.000000000000 |
| b. Units                       | Principal amount      |
| c. Description of other units. |                       |
| d. Currency. (3)               | Mexico Peso           |
| e. Value. (4)                  | 57720610.950000000000 |

f. Exchange rate.	20.385500
g. Percentage value compared to net assets of the Fund.	0.2420875103

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-06-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 177

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

MALAYSIA (GOVERNMENT)
- b. LEI (if any) of issuer. [\(1\)](#)

254900GSIL471JOBY43
- c. Title of the issue or description of the investment.

MALAYSIA GVT MYR 4.736% 03-15-46
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

MYBMZ1600022
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGM12240
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	23569000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	5443234.200000000000
f. Exchange rate.	4.450500
g. Percentage value compared to net assets of the Fund.	0.0228296096

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2046-03-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.736000000000



- c. Currently in default? ☐ Yes ☒ No
- d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)
- e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 178

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). MALAYSIA (GOVERNMENT)

b. LEI (if any) of issuer. (1)	254900GSIL471JOBYY43
c. Title of the issue or description of the investment.	MALAYSIA GVT MYR 4.642% 11-07-33
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	MYBMT1800039
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGM16776
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	51530000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	12140539.790000000000
f. Exchange rate.	4.450499
g. Percentage value compared to net assets of the Fund.	0.0509189526

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2033-11-07

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.642000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 179

### Item C.1. Identification of investment.

a. Name of issuer (if any).

MALAYSIA (GOVERNMENT)

b. LEI (if any) of issuer. (1)

254900GSIL471JOBYY43

c. Title of the issue or description of the investment.

MALAYSIA GVT MYR 4.921% 07-06-48

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

MYBMZ1800051

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGM17599

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

17168000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Malaysia Ringgit

e. Value. (4)

4046085.420000000000

f. Exchange rate.

4.450500

g. Percentage value compared to net assets of the Fund.

0.0169697917

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

MALAYSIA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2048-07-06

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.921000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 180

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ORANGE
- b. LEI (if any) of issuer. [\(1\)](#) 969500MCOONR8990S771
- c. Title of the issue or description of the investment. FRANCE TELECOM (ORANGE) REG S GBP SR UNSEC (B) 5.375% 11-22-50
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS0562107762
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCO13081
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2000000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 3053287.640000000000
- f. Exchange rate. 0.821152
- g. Percentage value compared to net assets of the Fund. 0.0128058728

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FRANCE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2050-11-22

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 181**

*Item C.1. Identification of investment.*

- |   |                                     |
|---|-------------------------------------|
| a. Name of issuer (if any).                             | ORACLE CORP                         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 1Z4GXXU7ZHVWFCD8TV52                |
| c. Title of the issue or description of the investment. | ORACLE CORP SR UNSEC 2.65% 07-15-26 |
| d. CUSIP (if any).                                      | 68389XBM6                           |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US68389XBM65 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCO23066     |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)



a. Balance	5224000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4945017.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0207400261

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date.	2026-07-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.650000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 182**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MALAYSIA (GOVERNMENT)
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900GSIL471JOBYY43
c. Title of the issue or description of the investment.	MALAYSIA GVT MYR 4.638% 11-15-49
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	MYBGZ1900051
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGM18743
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	46362000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	10230339.650000000000
f. Exchange rate.	4.450500
g. Percentage value compared to net assets of the Fund.	0.0429073327

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2049-11-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.638000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 183

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MALAYSIA (GOVERNMENT)
b. LEI (if any) of issuer. (1)	254900GSIL471JOBYY43
c. Title of the issue or description of the investment.	MALAYSIA GVT MYR 3.828% 07-05-34
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	MYBMS1900047
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGM18921
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	31622000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	6885098.100000000000
f. Exchange rate.	4.450499
g. Percentage value compared to net assets of the Fund.	0.0288769684

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2034-07-05

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.828000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 184

Item C.1. Identification of investment.

- a. Name of issuer (if any).

MOROCCO (KINGDOM OF)
- b. LEI (if any) of issuer. (1)

529900F3MBW9XY5K1X07
- c. Title of the issue or description of the investment.

MOROCCO KINGDOM OF 144A LIFE EUR 1.5% 11-27-31
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2080771988
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGM19328
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

12240000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

8981339.380000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.0376688683

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

MOROCCO

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-11-27

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)



Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 185

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). MOROCCO (KINGDOM OF)
- b. LEI (if any) of issuer. [\(1\)](#) 529900F3MBW9XY5K1X07
- c. Title of the issue or description of the investment. MOROCCO KINGDOM OF REG S EUR 1.5% 11-27-31
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2080771806
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGM19329
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1290000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	946562.730000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0039700033

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	MOROCCO
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-11-27
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 186

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). MALAYSIA (GOVERNMENT)
- b. LEI (if any) of issuer. [\(1\)](#) 254900GSIL471JOBYY43
- c. Title of the issue or description of the investment. MALAYSIA GVT MYR 3.757% 05-22-40
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN MYBMY1900052
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FGM19341
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	76863000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	15868664.700000000000
f. Exchange rate.	4.450500
g. Percentage value compared to net assets of the Fund.	0.0665551779

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2040-05-22
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.3.757000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 187

Item C.1. Identification of investment.

a. Name of issuer (if any).	MALAYSIA (GOVERNMENT)
b. LEI (if any) of issuer. (1)	254900GSIL471JOBYY43
c. Title of the issue or description of the investment.	MALAYSIA GVT MYR 4.065% 06-15-50
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	MYBMZ2000016
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGM20166
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5084000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	1051890.510000000000
f. Exchange rate.	4.450499
g. Percentage value compared to net assets of the Fund.	0.0044117612

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2050-06-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.065000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 188

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ORACLE CORP

b. LEI (if any) of issuer. (1)

1Z4GXXU7ZHVWFCD8TV52

c. Title of the issue or description of the investment.

ORACLE CORP SR UNSEC 3.25% 11-15-27

d. CUSIP (if any).

68389XBN4

At least one of the following other identifiers:

- ISIN

US68389XBN49

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCO45376

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4246000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4044548.530000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0169633458

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.



a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 189

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ONEOK INC
- b. LEI (if any) of issuer. (1)

2T3D6M0JSY48PSZI1Q41
- c. Title of the issue or description of the investment.

ONEOK SR UNSEC 4.45% 09-01-49
- d. CUSIP (if any).

682680AZ6

At least one of the following other identifiers:

- ISIN

US682680AZ68
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCO56824
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

280000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

230191.360000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0009654515
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2049-09-01
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b. Coupon.	
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i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	4.450000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 190

**Item C.1. Identification of investment.**

- |   |                              |
|---|------------------------------|
| a. Name of issuer (if any).                             | ONEOK INC                    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 2T3D6M0JSY48PSZI1Q41         |
| c. Title of the issue or description of the investment. | ONEOK SR UNSEC 2.2% 09-15-25 |
| d. CUSIP (if any).                                      | 682680BA0                    |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US682680BA09 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCO60333     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	535000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	502489.120000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021075026

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-09-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.200000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 191

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ONEOK INC

b. LEI (if any) of issuer. [\(1\)](#)

2T3D6M0JSY48PSZI1Q41

c. Title of the issue or description of the investment.	ONEOK SR UNSEC 3.1% 03-15-30
d. CUSIP (if any).	682680BB8

At least one of the following other identifiers:

- ISIN	US682680BB81
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCO60334
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	5235000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4646376.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0194874885

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2030-03-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.100000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 192

### Item C.1. Identification of investment.

a. Name of issuer (if any).	MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)
b. LEI (if any) of issuer. (1)	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	UTD MEX ST GVT GLOBAL 2.659% 05-24-31
d. CUSIP (if any).	91087BAM2

At least one of the following other identifiers:

- ISIN	US91087BAM28
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGM20784
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	308000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	264489.760000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011093034

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-05-24

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.659000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 193

Item C.1. Identification of investment.

- a. Name of issuer (if any).

MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)
- b. LEI (if any) of issuer. (1)

254900EGTWEU67VP6075
- c. Title of the issue or description of the investment.

BONOS MEXICAN MXN 8.0% 07-31-53
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

MX0MGO0001E4
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGM26538
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

2381000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Mexico Peso
- e. Value. (4)

11132982.750000000000
- f. Exchange rate.

20.385500
- g. Percentage value compared to net assets of the Fund.

0.0466931315

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

MEXICO

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2053-07-31

Fixed

8.000000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 194

Item C.1. Identification of investment.

- a. Name of issuer (if any).

MALAYSIA (GOVERNMENT)
- b. LEI (if any) of issuer. [\(1\)](#)

254900GSIL471JOBYY43
- c. Title of the issue or description of the investment.

MALAYSIA GVT MYR 3.844% 04-15-33
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

MYBMX1300040
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGM6024
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

26848000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	5926153.820000000000
f. Exchange rate.	4.450500
g. Percentage value compared to net assets of the Fund.	0.0248550353

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MALAYSIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-04-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.844000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 195**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)

b. LEI (if any) of issuer. [\(1\)](#) 254900EGTWEU67VP6075

c. Title of the issue or description of the investment. BONOS MEXICAN MXN 5.75% 03-05-26

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN	MX0MGO0000Y4
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGM8696
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	15174900.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Mexico Peso
e. Value. <a href="#">(4)</a>	67463188.890000000000
f. Exchange rate.	20.385500
g. Percentage value compared to net assets of the Fund.	0.2829491089

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	MEXICO
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-03-05
-------------------	------------



b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BRAZIL FEDERATIVE REPUBLIC OF (GOVERNMENT)
b. LEI (if any) of issuer. (1)	254900ZFY40OYEADAP90
c. Title of the issue or description of the investment.	BRAZIL NTNFBRL 10.0% 01-01-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	BRSTNCNTF170
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGN1863
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	84799.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	15474020.430000000000
f. Exchange rate.	5.174100
g. Percentage value compared to net assets of the Fund.	0.0648999901

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-01-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 10.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 197

### Item C.1. Identification of investment.

- a. Name of issuer (if any). POLAND (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 259400R9L8QEP0TPXS31
- c. Title of the issue or description of the investment. POLAND GOVT BOND PLN 2.75% 10-25-29
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN PL0000111498
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGP18355
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 16670000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Poland Zloty
- e. Value. [\(4\)](#) 3006820.020000000000
- f. Exchange rate. 4.636499
- g. Percentage value compared to net assets of the Fund. 0.0126109818

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) POLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-10-25

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 198

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

PACIFIC GAS AND ELECTRIC CO

b. LEI (if any) of issuer. (1)

1HNPXZSMMB7HMBMVBS46

c. Title of the issue or description of the investment.

PACIFIC GAS & ELECTRIC 2.95% 03-01-26

d. CUSIP (if any).

694308HP5

At least one of the following other identifiers:

- ISIN

US694308HP52

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCP21505

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1035000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

948563.010000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0039783927

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2026-03-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.950000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 199

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- PETROLEOS MEXICANOS

549300CAZKPF4HKMPX17

PEMEX 6.75% 09-21-47

71654QCC4

At least one of the following other identifiers:

- ISIN

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.
- US71654QCC42

FCP39162

CG Symbol



**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6438000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4418174.070000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0185303784

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2047-09-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 200

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PORTUGAL (REPUBLIC OF)

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300P6U1FJ3IMP7K42
c. Title of the issue or description of the investment.	PORTUGAL GOVT EUR 144A LIFE/REG S 0.475% 10-18-30
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	PTOTELOE0028
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGP19393
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	14440000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	13560506.830000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0568744731

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	PORTUGAL
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-10-18

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.475000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 201

### Item C.1. Identification of investment.

a. Name of issuer (if any).

PHILIPPINES (REPUBLIC OF)

b. LEI (if any) of issuer. (1)

529900RAHBALMYIJ3T08

c. Title of the issue or description of the investment.

PHILIPPINES REP OF EUR 0.70% 02-03-29

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2104985598

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGP19470

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4970000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

4332000.080000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0181689538

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

PHILIPPINES

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-02-03

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.700000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 202**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). PANAMA REPUBLIC OF (GOVERNMENT)
- b. LEI (if any) of issuer. (1) 549300SHS4T08CL0LP14
- c. Title of the issue or description of the investment. PANAMA GLOBAL SF 4.5% 04-01-56
- d. CUSIP (if any). 698299BM5

At least one of the following other identifiers:

- ISIN US698299BM53
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGP19716
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 650000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 528959.600000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0022185232

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) PANAMA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2056-04-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)



iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 203

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

PHILIPPINES (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

529900RAHBALMYIJ3T08
- c. Title of the issue or description of the investment.

PHILIPPINES REP OF REG S (B) JPY 0.001% 04-12-24
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

JP560800AM49
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGP21799
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	2600000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Japan Yen
e. Value. <a href="#">(4)</a>	19295529.060000000000
f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.0809278785

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	PHILIPPINES
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-04-12
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.001000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 204**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PHILIPPINES (REPUBLIC OF)
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900RAHBALMYIJ3T08
c. Title of the issue or description of the investment.	PHILIPPINES REP OF EUR 0.25% 04-28-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2334361271
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGP21993
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3750000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3601580.290000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0151054812

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	PHILIPPINES
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-04-28

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 205

## Item C.1. Identification of investment.

a. Name of issuer (if any).	POLAND (REPUBLIC OF)
b. LEI (if any) of issuer. (1)	259400R9L8QEP0TPXS31
c. Title of the issue or description of the investment.	POLAND GOVT BOND PLN 3.25% 07-25-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	PL0000108197
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGP8442
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	176390000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Poland Zloty
e. Value. (4)	35011693.520000000000
f. Exchange rate.	4.636499
g. Percentage value compared to net assets of the Fund.	0.1468434512

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	POLAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-07-25

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 206

Item C.1. Identification of investment.

- a. Name of issuer (if any).

PACIFIC GAS AND ELECTRIC CO
- b. LEI (if any) of issuer. (1)

1HNPXZSMMB7HMBMVBS46
- c. Title of the issue or description of the investment.

PACIFIC GAS & ELECTRIC 3.3% 03-15-27
- d. CUSIP (if any).

694308HS9

At least one of the following other identifiers:

- ISIN

US694308HS91
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCP40368
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1775000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

1616998.380000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0067818948

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.



a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-03-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.300000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 207

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). RUSSIAN FEDERATION
- b. LEI (if any) of issuer. [\(1\)](#) 5493004EHVGF71PDBU58
- c. Title of the issue or description of the investment. RUSSIA GOVT OFZ RUB 8.5% 09-17-31
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN RU000A0JVV48
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGR10350
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 151920000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	Russia Ruble
e. Value. <a href="#">(4)</a>	572363.930000000000
f. Exchange rate.	62.374999
g. Percentage value compared to net assets of the Fund.	0.0024005664

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	RUSSIAN FEDERATION
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-09-17
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	8.500000000000
c. Currently in default?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 208

Item C.1. Identification of investment.

- a. Name of issuer (if any).

RUSSIAN FEDERATION
- b. LEI (if any) of issuer. [\(1\)](#)

5493004EHVGF71PDBU58
- c. Title of the issue or description of the investment.

RUSSIA GOVT OFZ RUB 7.7% 03-23-33
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

RU000A0JXFM1
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FGR14146
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	854120000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	3217927.050000000000
f. Exchange rate.	62.375000
g. Percentage value compared to net assets of the Fund.	0.0134963912

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-03-23
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.7.700000000000

c. Currently in default?☒ Yes ☐ No

d. Are there any interest payments in arrears?  
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 209

Item C.1. Identification of investment.

a. Name of issuer (if any).	RUSSIAN FEDERATION
b. LEI (if any) of issuer. (1)	5493004EHVGF71PDBU58
c. Title of the issue or description of the investment.	RUSSIAN FEDERATION REG S 4.25% 06-23-27
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	RU000A0JXTS9
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR14610
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4200000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1743000.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0073103615

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-06-23

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.250000000000

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 210

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ROMANIA (REPUBLIC OF)
- b. LEI (if any) of issuer. (1)

315700IASY927EDWBK92
- c. Title of the issue or description of the investment.

ROMANIA GOVT BOND EUR 144A LIFE 3.375% 02-08-38
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS1768074749
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGR16272
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

2695000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

2031181.680000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.0085190317

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

ROMANIA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2038-02-08

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.375000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 211

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). RUSSIAN FEDERATION
- b. LEI (if any) of issuer. (1) 5493004EHVGF71PDBU58
- c. Title of the issue or description of the investment. RUSSIA GOVT OFZ RUB 7.25% 05-10-34
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN RU000A0ZYUB7
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGR16418
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 697860000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Russia Ruble
- e. Value. (4) 2629212.020000000000
- f. Exchange rate. 62.375000

g. Percentage value compared to net assets of the Fund.	0.0110272463
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	
-------------------------------------	--

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	RUSSIAN FEDERATION
--	--------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2034-05-10
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	7.250000000000
----------------------	----------------

c. Currently in default?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 212

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | RUSSIAN FEDERATION                           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493004EHVGF71PDBU58                         |
| c. Title of the issue or description of the investment. | RUSSIAN FEDERATION 144A LIFE 4.375% 03-21-29 |
| d. CUSIP (if any).                                      | N/A  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | RU000A0ZYYP9 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGR16478     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2075000.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0087028113

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	RUSSIAN FEDERATION
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-03-21
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.375000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 213

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

RUSSIAN FEDERATION

b. LEI (if any) of issuer. [\(1\)](#)

5493004EHVGF71PDBU58

c. Title of the issue or description of the investment.	RUSSIAN FEDERATION REG S 4.375% 03-21-29
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	RU000A0ZYYN4
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR16479
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	34800000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14442000.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0605715665

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2029-03-21
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

4.375000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 214

### Item C.1. Identification of investment.

a. Name of issuer (if any).	RUSSIAN FEDERATION
b. LEI (if any) of issuer. (1)	5493004EHVGF71PDBU58
c. Title of the issue or description of the investment.	RUSSIA GOVT OFZ RUB 6.9% 05-23-29
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	RU000A0ZYUA9
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR16514
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1241325000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	4676735.470000000000
f. Exchange rate.	62.375000
g. Percentage value compared to net assets of the Fund.	0.0196148174

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	RUSSIAN FEDERATION
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-05-23

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.900000000000

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 215****Item C.1. Identification of investment.**

- a. Name of issuer (if any). SRI LANKA (DEMOCRATIC SOCIALIST REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 254900HXCCIOHM74FA02
- c. Title of the issue or description of the investment. SRI LANKA REP OF 144A 5.75% 04-18-23
- d. CUSIP (if any). 85227SAV8

At least one of the following other identifiers:

- ISIN US85227SAV88
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGR16567
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 214000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 67034.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0002811490

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

SRI LANKA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2023-04-18

Fixed

5.750000000000

☒ Yes ☐ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 216

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

SRI LANKA (DEMOCRATIC SOCIALIST REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

254900HXCCIOHM74FA02
- c. Title of the issue or description of the investment.

SRI LANKA REP OF REG S 5.75% 04-18-23
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

USY8137FAK40
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGR16651
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

6416000.000000000000
- b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 2009767.090000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0084292162

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SRI LANKA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2023-04-18

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.750000000000

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 217

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	RUSSIAN FEDERATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493004EHVGF71PDBU58
c. Title of the issue or description of the investment.	RUSSIAN FEDERATION EUR REG S 2.875% 12-04-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:



- ISIN	RU000A0ZZVE6
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR18021
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	6100000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	2493802.010000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0104593196

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	RUSSIAN FEDERATION
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-12-04
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.875000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RUSSIAN FEDERATION
b. LEI (if any) of issuer. (1)	5493004EHVGF71PDBU58
c. Title of the issue or description of the investment.	RUSSIAN FEDERATION 144A LIFE 5.10% 03-28-35
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	RU000A1006T7
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR18535
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3200000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1328000.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0055697992

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	RUSSIAN FEDERATION
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2035-03-28

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.100000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 219

### Item C.1. Identification of investment.

- a. Name of issuer (if any). RUSSIAN FEDERATION
- b. LEI (if any) of issuer. [\(1\)](#) 5493004EHVGF71PDBU58
- c. Title of the issue or description of the investment. RUSSIAN FEDERATION EUR 144A LIFE 2.875% 12-04-25
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN RU000A0ZZVD8
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGR18536
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 2200000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 899404.000000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0037722136

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) RUSSIAN FEDERATION

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-12-04

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.875000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 220

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ROMANIA (REPUBLIC OF)

b. LEI (if any) of issuer. (1)

315700IASY927EDWBK92

c. Title of the issue or description of the investment.

ROMANIA GOVT BOND EUR 144A LIFE 3.5% 04-03-34

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS1970549728

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGR18561

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

15000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

12009.310000000000

f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0000503686

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ROMANIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-04-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No



iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 221

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

RUSSIAN FEDERATION
- b. LEI (if any) of issuer. [\(1\)](#)

5493004EHVGF71PDBU58
- c. Title of the issue or description of the investment.

RUSSIA GOVT OFZ RUB 7.65% 04-10-30
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

RU000A100A82
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGR18790
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5682760000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	21409997.600000000000
f. Exchange rate.	62.374999
g. Percentage value compared to net assets of the Fund.	0.0897962258

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	RUSSIAN FEDERATION
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-04-10
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.650000000000

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 222

**Item C.1. Identification of investment.**

a. Name of issuer (if any). RUSSIAN FEDERATION

b. LEI (if any) of issuer. <a href="#">(1)</a>	5493004EHVGF71PDBU58
c. Title of the issue or description of the investment.	RUSSIA GOVT OFZ RUB 7.15% 11-12-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	RU000A100EG3
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR18804
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	95900000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Russia Ruble
e. Value. <a href="#">(4)</a>	361306.610000000000
f. Exchange rate.	62.375000
g. Percentage value compared to net assets of the Fund.	0.0015153654

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	RUSSIAN FEDERATION
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-11-12

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 7.150000000000

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 223

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ROMANIA (REPUBLIC OF)

b. LEI (if any) of issuer. (1)

315700IASY927EDWBK92

c. Title of the issue or description of the investment.

ROMANIA GOVT BOND EUR 144A LIFE 2.0% 01-28-32

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2109948823

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGR19466

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3500000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

2618502.840000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0109823306

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

ROMANIA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-01-28

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 224

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | ROMANIA (REPUBLIC OF)                       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 315700IASY927EDWBK92                        |
| c. Title of the issue or description of the investment. | ROMANIA GOVT BOND EUR REG S 3.624% 05-26-30 |
| d. CUSIP (if any).                                      | N/A   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | XS2178857954 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGR20001     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                       |
|---|-----------------------|
| a. Balance  | 3925000.000000000000  |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. <a href="#">(3)</a>                        | Euro Member Countries |
| e. Value. <a href="#">(4)</a>                           | 3490061.290000000000  |
| f. Exchange rate.                                       | 0.978425              |
| g. Percentage value compared to net assets of the Fund. | 0.0146377565          |



**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) ROMANIA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-05-26

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.624000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 225

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ROMANIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

315700IASY927EDWBK92
- c. Title of the issue or description of the investment.

ROMANIA GOVT BOND EUR 144A LIFE 3.624% 05-26-30
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2179039636
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGR20002
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	27283000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	24259705.040000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1017482576

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	ROMANIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-05-26
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.624000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 226

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RUSSIAN FEDERATION
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493004EHVGF71PDBU58
c. Title of the issue or description of the investment.	RUSSIA GOVT OFZ RUB 5.9% 03-12-31
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	RU000A1028E3
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR20876
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	366860000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Russia Ruble
e. Value. (4)	1382157.920000000000
f. Exchange rate.	62.374999
g. Percentage value compared to net assets of the Fund.	0.0057969444

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	RUSSIAN FEDERATION
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-03-12
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.900000000000
c. Currently in default?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 227

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ROMANIA (REPUBLIC OF)
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA GOVT BOND EUR 144A LIFE 2.0% 04-14-33
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2331735253
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR21874
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11910000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	8566940.740000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0359308282

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ROMANIA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-04-14
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	2.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A



Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 228

Item C.1. Identification of investment.

- a. Name of issuer (if any).

RUSSIAN FEDERATION
- b. LEI (if any) of issuer. (1)

5493004EHVGF71PDBU58
- c. Title of the issue or description of the investment.

RUSSIA GOVT OFZ RUB 6.9% 07-23-31
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

RU000A103901
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGR22694
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

2981770000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Russia Ruble
- e. Value. (4)

11233923.050000000000
- f. Exchange rate.

62.374999
- g. Percentage value compared to net assets of the Fund.

0.0471164878

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) RUSSIAN FEDERATION

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-07-23

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.900000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 229

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ROMANIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 315700IASY927EDWBK92
- c. Title of the issue or description of the investment. ROMANIA GOVT BOND EUR 144A LIFE 1.75% 07-13-30
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2364199674
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGR23172
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 18620000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	14249140.080000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0597626877

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

#### Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) ROMANIA

b. Investment ISO country code. [\(9\)](#)

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-07-13

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 230

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ROMANIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

315700IASY927EDWBK92
- c. Title of the issue or description of the investment.

ROMANIA GOVT BOND EUR 144A LIFE 2.125% 03-07-28
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2434895475
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FGR25279
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	11270000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	9850509.040000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0413142753

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	ROMANIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-03-07
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.2.125000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 231

Item C.1. Identification of investment.

a. Name of issuer (if any).	ROMANIA (REPUBLIC OF)
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA GOVT BOND EUR REG S 3.75% 02-07-34
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2434895806
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGR25280
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	495820.990000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0020795357

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	ROMANIA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----



Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2034-02-07

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 232

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ROMANIA (REPUBLIC OF)

b. LEI (if any) of issuer. [\(1\)](#)

315700IASY927EDWBK92

c. Title of the issue or description of the investment.

ROMANIA GOVT BOND EUR 144A LIFE 3.75% 02-07-34

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2434895632

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGR25281

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

11270000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

e. Value. [\(4\)](#)

9313170.850000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0390606112

### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

ROMANIA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2034-02-07

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 233

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SOUTH AFRICA (REPUBLIC OF)
- b. LEI (if any) of issuer. (1) 378900AAFB4F17004C49
- c. Title of the issue or description of the investment. SOUTH AFRICA GVT ZAR 8.0% 01-31-30
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN ZAG000106998
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGR9886
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 173400000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) South Africa Rand
- e. Value. (4) 9178619.130000000000
- f. Exchange rate. 16.620000

g. Percentage value compared to net assets of the Fund.	0.0384962844
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. <a href="#">(7)</a>	
-------------------------------------	--

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SOUTH AFRICA
--	--------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-01-31
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	8.000000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 234

*Item C.1. Identification of investment.*

- |   |                                   |
|---|-----------------------------------|
| a. Name of issuer (if any).                             | RUSSIAN FEDERATION                |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493004EHVGF71PDBU58              |
| c. Title of the issue or description of the investment. | RUSSIA GOVT OFZ RUB 7.0% 08-16-23 |
| d. CUSIP (if any).                                      | N/A                               |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | RU000A0JU4L3 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGR9932      |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	822035000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Russia Ruble
e. Value. <a href="#">(4)</a>	3097045.690000000000
f. Exchange rate.	62.375000
g. Percentage value compared to net assets of the Fund.	0.0129893996

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) RUSSIAN FEDERATION

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2023-08-16

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 7.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 235

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

SASKATCHEWAN (PROVINCE OF)

b. LEI (if any) of issuer. [\(1\)](#)

549300FKDIB7OJMBSP83



c. Title of the issue or description of the investment.	SASKATCHEWAN PROV CAD 3.05% 12-02-28
d. CUSIP (if any).	803854KF4

At least one of the following other identifiers:

- ISIN	CA803854KF49
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGS16771
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	6209245.710000000000
f. Exchange rate.	1.280550
g. Percentage value compared to net assets of the Fund.	0.0260423584

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2028-12-02
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.050000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 236

### Item C.1. Identification of investment.

a. Name of issuer (if any).	SPAIN (KINGDOM OF)
b. LEI (if any) of issuer. (1)	9598007A56S18711AH60
c. Title of the issue or description of the investment.	SPAIN GOVT EUR 144A LIFE/REG S 1.45% 04-30-29
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	ES0000012E51
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGS18136
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5780000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	5949403.720000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0249525483

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SPAIN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-04-30

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.450000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 237****Item C.1. Identification of investment.**

- a. Name of issuer (if any). SERBIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 254900W94OCY91V32O78
- c. Title of the issue or description of the investment. SERBIA 144A EUR 1.5% 06-26-29
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2015296549
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGS18858
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 8959000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 6967215.830000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0292213805

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) SERBIA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-06-26

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 238

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

SPAIN (KINGDOM OF)
- b. LEI (if any) of issuer. [\(1\)](#)

9598007A56S18711AH60
- c. Title of the issue or description of the investment.

SPAIN GOVT EUR 144A/REG S 0.8% 07-30-27
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

ES0000012G26
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGS19708
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

23070000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	23247931.660000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0975047527

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SPAIN
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-07-30
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.800000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 239

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	SPAIN (KINGDOM OF)
b. LEI (if any) of issuer. <a href="#">(1)</a>	9598007A56S18711AH60
c. Title of the issue or description of the investment.	SPAIN GOVT EUR 144A LIFE/REG S 1.25% 10-31-30
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	ES0000012G34
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGS19879
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2260000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	2253094.270000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0094497611

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SPAIN
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-10-31
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b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SERBIA (REPUBLIC OF)
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	SERBIA 144A LIFE EUR 3.125% 05-15-27
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2170187145
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGS19971
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	31390000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	29265336.860000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1227425078

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-05-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.125000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 241

### Item C.1. Identification of investment.

- a. Name of issuer (if any). SERBIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 254900W94OCY91V32O78
- c. Title of the issue or description of the investment. SERBIA REG S EUR 3.125% 05-15-27
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2170186923
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGS19972
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 14250000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 13285474.680000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0557209537

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) SERBIA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-05-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.125000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 242

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

SPAIN (KINGDOM OF)

b. LEI (if any) of issuer. (1)

9598007A56S18711AH60

c. Title of the issue or description of the investment.

SPAIN GOVT EUR 144A LIFE/REG S 0.5% 10-31-31

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

ES0000012I32

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGS22751

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

29385000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

26872633.200000000000



f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1127072074

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SPAIN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-10-31
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 243

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

SERBIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#)

254900W94OCY91V32O78
- c. Title of the issue or description of the investment.

SERBIA EUR 144A LIFE 2.05% 09-23-36
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2388561750
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGS23956
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	16380000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	10452020.320000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0438370893

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	SERBIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☒ Yes ☐ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2036-09-23
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.050000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 244

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SERBIA (REPUBLIC OF)

b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	SERBIA EUR REG S 1.0% 09-23-28
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2388561677
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGS23981
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. (2)

a. Balance	5092000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4007752.520000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0168090187

#### ***Item C.3. Payoff profile.***

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. (8)	SERBIA
b. Investment ISO country code. (9)	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-09-23

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 245

### Item C.1. Identification of investment.

a. Name of issuer (if any).

SPAIN (KINGDOM OF)

b. LEI (if any) of issuer. (1)

9598007A56S18711AH60

c. Title of the issue or description of the investment.

SPAIN GOVT EUR 144A LIFE/REG S 0.7% 04-30-32

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

ES0000012K20

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGS25067

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

35985000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

33117577.310000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.1388992893

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

SPAIN

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-04-30

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.700000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.



N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 246

**Item C.1. Identification of investment.**

- |   |                                     |
|---|-------------------------------------|
| a. Name of issuer (if any).                             | UNITED STATES TREASURY              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 254900HROIFWPRGM1V77                |
| c. Title of the issue or description of the investment. | US TREASURY I/L FRN 0.375% 07-15-27 |
| d. CUSIP (if any).                                      | 9128282L3                           |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US9128282L36 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGT14688     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                       |
|---|-----------------------|
| a. Balance  | 22531222.960000000000 |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar  |
| e. Value. <a href="#">(4)</a>                           | 23152320.740000000000 |
| f. Exchange rate.                                       |                       |
| g. Percentage value compared to net assets of the Fund. | 0.0971037484          |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 247**

*Item C.1. Identification of investment.*

- |   |                              |
|---|------------------------------|
| a. Name of issuer (if any).                             | TURKEY (REPUBLIC OF)         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493000PCHOG3B6S3Q85         |
| c. Title of the issue or description of the investment. | TURKEY REP OF 6.35% 08-10-24 |
| d. CUSIP (if any).                                      | 900123CV0                    |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US900123CV04 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGT18917     |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	8300000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7800331.700000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0327155733

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	TURKEY
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-08-10
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	6.350000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 248

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY I/L 0.125% 10-15-24
d. CUSIP (if any).	912828YL8

At least one of the following other identifiers:

- ISIN	US912828YL86
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT19185
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	34067590.810000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34381691.920000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1442011451

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-10-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.125000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 249

### Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY BOND 2.0% 02-15-50
d. CUSIP (if any).	912810SL3

At least one of the following other identifiers:

- ISIN	US912810SL35
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT19587
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13220000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10513680.920000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0440957016

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-02-15
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	2.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 250**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY BOND 0.625% 05-15-30
- d. CUSIP (if any).

912828ZQ6

At least one of the following other identifiers:

- ISIN

US912828ZQ64
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGT19962
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance

107320000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

92042622.380000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.3860383480

**Item C.3. Payoff profile.**

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-05-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	0.625000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 251

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY BOND 1.25% 05-15-50
- d. CUSIP (if any). 912810SN9

At least one of the following other identifiers:

- ISIN US912810SN90
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGT19965
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 9980000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	6521138.590000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0273504764

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-05-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 252

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY BOND 1.125% 05-15-40
- d. CUSIP (if any). 912810SR0

At least one of the following other identifiers:

- ISIN US912810SR05
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FGT19994
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	82460000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	58949804.660000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2472429035

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2040-05-15
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.

1.125000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 253

Item C.1. Identification of investment.



a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 0.25% 05-31-25
d. CUSIP (if any).	912828ZT0

At least one of the following other identifiers:

- ISIN	US912828ZT04
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT20028
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	307370000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	285967458.060000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.1993835272

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-05-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 254

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY BOND 0.875% 11-15-30
- d. CUSIP (if any).

91282CAV3

At least one of the following other identifiers:

- ISIN

US91282CAV37
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGT20753
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

19987300.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

17398974.630000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0729734904

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.875000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 255

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY BOND 1.125% 02-15-31
- d. CUSIP (if any). 91282CBL4

At least one of the following other identifiers:

- ISIN US91282CBL46
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGT21396
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 260000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 230404.120000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0009663439
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-02-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	1.125000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 256

**Item C.1. Identification of investment.**

- |   |                                  |
|---|----------------------------------|
| a. Name of issuer (if any).                             | UNITED STATES TREASURY           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 254900HROIFWPRGM1V77             |
| c. Title of the issue or description of the investment. | US TREASURY BOND 1.875% 02-15-41 |
| d. CUSIP (if any).                                      | 912810SW9                        |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US912810SW99 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGT21470     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	59615000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	47987404.250000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2012652158

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2041-02-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.875000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 257

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

UNITED STATES TREASURY

b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.	US TREASURY I/L 0.125% 12-15-51
d. CUSIP (if any).	912810SV1

At least one of the following other identifiers:

- ISIN	US912810SV17
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT21511
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17222218.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14336395.840000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0601286493

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2051-02-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

0.125000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 258

### Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY BOND 2.25% 05-15-41
d. CUSIP (if any).	912810SY5

At least one of the following other identifiers:

- ISIN	US912810SY55
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT22171
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	31225000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26735928.510000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1121338507

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2041-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 259****Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY NOTE WI 0.875% 06-30-26
- d. CUSIP (if any). 91282CCJ8

At least one of the following other identifiers:

- ISIN US91282CCJ80
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGT22674
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 70876500.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 65952780.420000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2766142656

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-06-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.875000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 260

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY BOND 1.75% 08-15-41
- d. CUSIP (if any).

912810TA6

At least one of the following other identifiers:

- ISIN

US912810TA60
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGT23732
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

5359000.000000000000
- b. Units

Principal amount



c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4188297.510000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0175662471

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2041-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.750000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 261

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY NOTE 0.875% 09-30-26
- d. CUSIP (if any).

91282CCZ2

At least one of the following other identifiers:

- ISIN	US91282CCZ23
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT24077
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	213890000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	198285270.050000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8316333900

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-09-30
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.875000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 1.125% 10-31-26
d. CUSIP (if any).	91282CDG3

At least one of the following other identifiers:

- ISIN	US91282CDG33
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT24452
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	395640000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	370226935.010000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.5527783832

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-10-31
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	1.125000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
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Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 263

### Item C.1. Identification of investment.

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY NOTE 1.0% 12-15-24
- d. CUSIP (if any). 91282CDN8

At least one of the following other identifiers:

- ISIN US91282CDN83
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGT24798
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 114400000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 109575408.800000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.4595730619

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-12-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 264

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

UNITED STATES TREASURY

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

US TREASURY BOND 2.25% 02-15-52

d. CUSIP (if any).

912810TD0

At least one of the following other identifiers:

- ISIN

US912810TD00

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGT25334

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

56540000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

47689884.260000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2000173795

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2052-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 265

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY NOTE 1.875% 02-15-32
- d. CUSIP (if any).

91282CDY4

At least one of the following other identifiers:

- ISIN

US91282CDY49
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGT25335
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	43225000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	40380933.320000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1693627190

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-02-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.875000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 266

**Item C.1. Identification of investment.**

a. Name of issuer (if any). UNITED STATES TREASURY

b. LEI (if any) of issuer. <a href="#">(1)</a>	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 1.75% 03-15-25
d. CUSIP (if any).	91282CED9

At least one of the following other identifiers:

- ISIN	US91282CED92
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT25595
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	19360000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	18829565.040000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0789735667

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 267

### Item C.1. Identification of investment.

a. Name of issuer (if any).

UNITED STATES TREASURY

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

US TREASURY NOTE 2.5% 03-31-27

d. CUSIP (if any).

91282CEF4

At least one of the following other identifiers:

- ISIN

US91282CEF41

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGT25801

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

120030000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

118983278.390000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.4990308516

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA



b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-03-31

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 268

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY NOTE 2.75% 04-30-27
- d. CUSIP (if any). 91282CEN7

At least one of the following other identifiers:

- ISIN US91282CEN74
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGT26031
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 30000000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 30068388.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1261106054

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-04-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 269

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY NOTE 2.5% 04-30-24
- d. CUSIP (if any).

91282CEK3

At least one of the following other identifiers:

- ISIN

US91282CEK36
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGT26032
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	59500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	59068178.750000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2477393793

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-04-30
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 270

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 3.25% 06-30-27
d. CUSIP (if any).	91282CEW7

At least one of the following other identifiers:

- ISIN	US91282CEW73
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT26462
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6185000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6344101.080000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0266079588

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-06-30

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



# Schedule of Portfolio Investments Record: 271

## Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 3.0% 07-15-25
d. CUSIP (if any).	91282CEY3

At least one of the following other identifiers:

- ISIN	US91282CEY30
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGT26574
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1998000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2009934.050000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0084299165

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-07-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	3.000000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
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Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 272****Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY I/L FRN 0.125% 07-15-24
- d. CUSIP (if any). 912828WU0

At least one of the following other identifiers:

- ISIN US912828WU04
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGT3523
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 63185999.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 63898548.180000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2679985570

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2024-07-15

Fixed

0.125000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 273

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UK CONV GILT
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. UTD KINGDOM GILT GBP REG S 4.25% 06-07-32
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN GB0004893086
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGT71
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 24665000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	36455110.710000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.1528973246

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-06-07
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 274

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UK CONV GILT
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

UTD KINGDOM GILT GBP REG S 1.5% 07-22-47
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GB00BDCHBW80
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FGU11899
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4450000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	4453019.040000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0186765226

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2047-07-22
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed



ii. Annualized rate.1.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 275

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 2.25% 02-15-27
d. CUSIP (if any).	912828V98

At least one of the following other identifiers:

- ISIN	US912828V988
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGU13260
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18215227.380000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0763969572

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 276

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UK CONV GILT
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

UTD KINGDOM GILT GBP REG S 1.25% 07-22-27
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GB00BDRHNP05
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGU13838
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

9740000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United Kingdom Pound
- e. Value. (4)

11669217.750000000000
- f. Exchange rate.

0.821152
- g. Percentage value compared to net assets of the Fund.

0.0489421686

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-07-22

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference  
Instrument Record

Name of issuer

Title of issue

Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency  
Record

Conversion ratio per 1000 units

ISO Currency Code

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 277

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY NOTE 1.875% 09-30-22
- d. CUSIP (if any). 9128282W9

At least one of the following other identifiers:

- ISIN US9128282W90
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGU15263
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 109130000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 109061739.190000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.4574186669
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2022-09-30
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	1.875000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 278

**Item C.1. Identification of investment.**

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | UNITED STATES TREASURY          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 254900HROIFWPRGM1V77            |
| c. Title of the issue or description of the investment. | US TREASURY NOTE 2.25% 11-15-27 |
| d. CUSIP (if any).                                      | 9128283F5                       |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US9128283F58 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGU15718     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**



Balance. [\(2\)](#)

a. Balance	95122000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	92920163.510000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3897188660

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-11-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 279

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

UNITED STATES TREASURY

b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.	US TREASURY NOTE 2.75% 02-15-28
d. CUSIP (if any).	9128283W8

At least one of the following other identifiers:

- ISIN	US9128283W81
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGU16342
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	26500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	26532973.950000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1112826337

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2028-02-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

2.750000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 280

### Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 2.5% 03-31-23
d. CUSIP (if any).	9128284D9

At least one of the following other identifiers:

- ISIN	US9128284D91
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGU16489
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	73869000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73656220.350000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3089234627

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-03-31

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 281****Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY NOTE 2.75% 04-30-23
- d. CUSIP (if any). 9128284L1

At least one of the following other identifiers:

- ISIN US9128284L18
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGU16613
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 89023000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 88874109.030000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.3727492040

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2023-04-30

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—



iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 282

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UKRAINE REPUBLIC OF (GOVERNMENT)
- b. LEI (if any) of issuer. [\(1\)](#)

6354001WLTJXOMEXPY07
- c. Title of the issue or description of the investment.

UKRAINE GOVT EUR 144A 6.75% 06-20-28
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2015265072
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGU18818
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2121000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	434637.500000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0018229244

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UKRAINE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-06-20
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b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.750000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 283

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	UKRAINE REPUBLIC OF (GOVERNMENT)
b. LEI (if any) of issuer. <a href="#">(1)</a>	6354001WLTJXOMEXPY07
c. Title of the issue or description of the investment.	UKRAINE GOVT UAH TAP 15.84% 02-26-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	UA4000204150
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGU18887
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	13500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Ukraine Hryvnia
e. Value. <a href="#">(4)</a>	72885.580000000000
f. Exchange rate.	36.928600
g. Percentage value compared to net assets of the Fund.	0.0003056913

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UKRAINE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-02-26
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

15.840000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UKRAINE REPUBLIC OF (GOVERNMENT)
b. LEI (if any) of issuer. (1)	6354001WLTJXOMEXPY07
c. Title of the issue or description of the investment.	UKRAINE GOVT EUR 144A LIFE 4.375% 01-27-32
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2010033186
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGU19482
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	8640000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1646166.390000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0069042291

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UKRAINE
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-27
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.375000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 285

### Item C.1. Identification of investment.

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | UK CONV GILT                               |
| b. LEI (if any) of issuer. (1)                          | N/A  |
| c. Title of the issue or description of the investment. | UTD KINGDOM GILT GBP REG S 0.375% 10-22-30 |
| d. CUSIP (if any).                                      | N/A  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | GB00BL68HH02 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGU19974     |
| Description of other unique identifier.  | CG Symbol    |

### Item C.2. Amount of each investment.

Balance. (2)

- |   |                       |
|---|-----------------------|
| a. Balance  | 36465000.000000000000 |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. (3)  | United Kingdom Pound  |
| e. Value. (4)   | 39777772.390000000000 |
| f. Exchange rate.                                       | 0.821152              |
| g. Percentage value compared to net assets of the Fund. | 0.1668329861          |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                    |      |
|--------------------|------|
| a. Asset type. (6) | Debt |
|--------------------|------|



b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-10-22

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 286

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

UK CONV GILT

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

UTD KINGDOM GILT GBP REG S UNSEC 0.625% 10-22-50

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GB00BMBL1F74

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGU20135

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

6025000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

4697597.730000000000

f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0197023164

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-10-22
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.625000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 287

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UK CONV GILT
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

UTD KINGDOM GILT GBP REG S 0.625% 07-31-35
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GB00BMGR2916
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGU20493
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	25739483.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	25622410.530000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.1074636161

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2035-07-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.625000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 288

**Item C.1. Identification of investment.**

a. Name of issuer (if any). UK CONV GILT

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	UTD KINGDOM GILT GBP REG S 0.25% 07-31-31
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	GB00BMGR2809
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGU20769
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	73060000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	77261199.860000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.3240432007

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-07-31

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 289

### Item C.1. Identification of investment.

a. Name of issuer (if any).

UK CONV GILT

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

UTD KINGDOM GILT GBP REG S 1.25% 07-31-51

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GB00BLH38158

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGU22019

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12487000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

11558497.550000000000

f. Exchange rate.

0.821152

g. Percentage value compared to net assets of the Fund.

0.0484777941

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2051-07-31

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 290

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | UK CONV GILT                              |
| b. LEI (if any) of issuer. (1)                          | N/A                                       |
| c. Title of the issue or description of the investment. | UTD KINGDOM GILT GBP REG S 2.75% 09-07-24 |
| d. CUSIP (if any).                                      | N/A                                       |

At least one of the following other identifiers:

- |  |               |
|--|---------------|
| - ISIN   | GB00BHHBFH458 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGU4504       |
| Description of other unique identifier.  | CG Symbol     |

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 5310000.000000000000 |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United Kingdom Pound |
| e. Value. (4)   | 6603879.760000000000 |
| f. Exchange rate.                                       | 0.821152             |
| g. Percentage value compared to net assets of the Fund. | 0.0276975033         |

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-09-07

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 291

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UK CONV GILT
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

UTD KINGDOM GILT REG S GBP 4.25% 12-07-27
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GB00B16NNR78
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGU822
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	18480000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	25424735.390000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.1066345416

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-12-07
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 292

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

UK CONV GILT

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

UTD KINGDOM GILT GBP REG S 3.5% 01-22-45

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN	GB00BN65R313
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGU9300
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2850000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	4073040.480000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0170828446

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:



a. Maturity date.

2045-01-22

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 293

## Item C.1. Identification of investment.

a. Name of issuer (if any).	UKRAINE REPUBLIC OF (GOVERNMENT)
b. LEI (if any) of issuer. (1)	6354001WLTJXOMEXPY07
c. Title of the issue or description of the investment.	UKRAINE GOVT REG S 7.75% 09-01-24
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS1303921214
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGU9899
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	68400.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002868782

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UKRAINE
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2022-09-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	7.750000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 294

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY NOTE 2.75% 06-30-25
- d. CUSIP (if any).

912828XZ8

At least one of the following other identifiers:

- ISIN

US912828XZ81
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGW17453
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

47790000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

47716269.590000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.2001280429

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2025-06-30

Fixed

2.750000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 295

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY BOND 2.875% 07-31-25
- d. CUSIP (if any). 912828Y79

At least one of the following other identifiers:

- ISIN US912828Y792
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGW17662
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 80451000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. (3)	United States Dollar
e. Value. (4)	80602553.590000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3380572590

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-07-31
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.875000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 296

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY NOTE 2.875% 11-30-25
- d. CUSIP (if any). 9128285N6

At least one of the following other identifiers:

- ISIN US9128285N64
- Other unique identifier (if ticker and ISIN



are not available). Indicate the type of identifier used	FGW18010
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	19900000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19944808.830000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0836510396

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-11-30
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.2.875000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 297

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 2.125% 05-31-26
d. CUSIP (if any).	9128286X3

At least one of the following other identifiers:

- ISIN	US9128286X38
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGW18768
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7420000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7254673.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0304270141

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-05-31

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.125000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 298

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY NOTE 1.5% 10-31-24
- d. CUSIP (if any).

912828YM6

At least one of the following other identifiers:

- ISIN

US912828YM69
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGW19198
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

77600000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

75321035.440000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.3159059068

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-10-31

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 299

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1) 254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment. US TREASURY NOTE 1.5% 11-30-24
- d. CUSIP (if any). 912828YV6

At least one of the following other identifiers:

- ISIN US912828YV68
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGW19344
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 36096000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 34996548.330000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1467799303
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-11-30
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	1.500000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--



Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 300

**Item C.1. Identification of investment.**

- |   |                                  |
|---|----------------------------------|
| a. Name of issuer (if any).                             | UNITED STATES TREASURY           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 254900HROIFWPRGM1V77             |
| c. Title of the issue or description of the investment. | US TREASURY BOND 0.625% 08-15-30 |
| d. CUSIP (if any).                                      | 91282CAE1                        |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US91282CAE12 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGW20378     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	22050000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	18837535.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0790069958

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.625000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 301

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

UNITED STATES TREASURY

b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.	US TREASURY BOND 0.5% 08-31-27
d. CUSIP (if any).	91282CAH4

At least one of the following other identifiers:

- ISIN	US91282CAH43
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGW20418
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10140000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9083876.410000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0380989215

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2027-08-31
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

0.500000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 302

### Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 0.25% 08-31-25
d. CUSIP (if any).	91282CAJ0

At least one of the following other identifiers:

- ISIN	US91282CAJ09
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGW20419
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	92153000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	85205115.350000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3573609825

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-08-31

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 303

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY NOTE 0.125% 10-31-22
- d. CUSIP (if any).

91282CAR2

At least one of the following other identifiers:

- ISIN

US91282CAR25
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGW20694
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

3100000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

3082698.590000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0129292260

Item C.3. Payoff profile.



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2022-10-31

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.125000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 304

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY NOTE 0.25% 10-31-25
- d. CUSIP (if any).

91282CAT8

At least one of the following other identifiers:

- ISIN

US91282CAT80
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGW20699
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

97838000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	90138305.940000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3780514050

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-10-31
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 305

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY NOTE 0.125% 01-31-23
- d. CUSIP (if any).

91282CBG5

At least one of the following other identifiers:

- ISIN	US91282CBG50
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGW21262
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2270000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2239457.150000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0093925653

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-01-31
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.125000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 0.75% 03-31-26
d. CUSIP (if any).	91282CBT7

At least one of the following other identifiers:

- ISIN	US91282CBT71
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGW21719
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	150526100.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	139974792.390000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5870719044

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-03-31
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	0.750000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 307

### Item C.1. Identification of investment.

- |   |                                  |
|---|----------------------------------|
| a. Name of issuer (if any).                             | UNITED STATES TREASURY           |
| b. LEI (if any) of issuer. (1)                          | 254900HROIFWPRGM1V77             |
| c. Title of the issue or description of the investment. | US TREASURY BOND 2.375% 05-15-51 |
| d. CUSIP (if any).                                      | 912810SX7                        |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US912810SX72 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGW22108     |
| Description of other unique identifier.  | CG Symbol    |

### Item C.2. Amount of each investment.

Balance. (2)

- |   |                       |
|---|-----------------------|
| a. Balance  | 29796000.000000000000 |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. (3)  | United States Dollar  |
| e. Value. (4)   | 25773751.550000000000 |
| f. Exchange rate.                                       |                       |
| g. Percentage value compared to net assets of the Fund. | 0.1080983593          |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                    |      |
|--------------------|------|
| a. Asset type. (6) | Debt |
|--------------------|------|

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2051-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.375000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 308

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

UNITED STATES TREASURY

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

US TREASURY NOTE 0.625% 07-31-26

d. CUSIP (if any).

91282CCP4

At least one of the following other identifiers:

- ISIN

US91282CCP41

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGW23513

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

38600000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

35518689.380000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1489698557

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2026-07-31

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.625000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 309

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY BOND 2.0% 08-15-51
- d. CUSIP (if any).

912810SZ2

At least one of the following other identifiers:

- ISIN

US912810SZ21
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGW23671
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	159080000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	126179663.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5292133947

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2051-08-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 310**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). UNITED STATES TREASURY

b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY NOTE 0.375% 08-15-24
d. CUSIP (if any).	91282CCT6

At least one of the following other identifiers:

- ISIN	US91282CCT62
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGW23674
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	55384200.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52652468.490000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2208310827

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.



a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2024-08-15
- b. Coupon.
- i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.0.375000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)
- | Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |
- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)
- | Bond Currency<br>Record | Conversion ratio per 1000 units | ISO Currency Code |
|-------------------------|---------------------------------|-------------------|
| —                       | —                               | —                 |
- v. Delta (if applicable).
- Item C.10. Repurchase and reverse repurchase agreements.
- N/A
- Item C.11. Derivatives.
- N/A
- Item C.12. Securities lending.
- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 311

### Item C.1. Identification of investment.

a. Name of issuer (if any).

UNITED STATES TREASURY

b. LEI (if any) of issuer. (1)

254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.

US TREASURY NOTE 1.25% 08-15-31

d. CUSIP (if any).

91282CCS8

At least one of the following other identifiers:

- ISIN

US91282CCS89

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGW23675

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

82650000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

73441773.410000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.3080240452

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 312

**Item C.1. Identification of investment.**

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | UNITED STATES TREASURY          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 254900HROIFWPRGM1V77            |
| c. Title of the issue or description of the investment. | US TREASURY NOTE 0.75% 08-31-26 |
| d. CUSIP (if any).                                      | 91282CCW9                       |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US91282CCW91 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FGW23791     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 2092000.000000000000 |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1932205.720000000000 |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.0081039141         |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-08-31

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 313

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

UNITED STATES TREASURY
- b. LEI (if any) of issuer. [\(1\)](#)

254900HROIFWPRGM1V77
- c. Title of the issue or description of the investment.

US TREASURY BOND 1.375% 11-15-31
- d. CUSIP (if any).

91282CDJ7

At least one of the following other identifiers:

- ISIN

US91282CDJ71
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGW24527
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	85850000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	76864037.580000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3223774521

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-11-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.375000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 314**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UNITED STATES TREASURY
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY BOND 2.875% 05-15-32
d. CUSIP (if any).	91282CEP2



At least one of the following other identifiers:

- ISIN	US91282CEP23
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGW26061
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	23714000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	24165182.560000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1013518185

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. Treasury

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.875000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 315

## Item C.1. Identification of investment.

a. Name of issuer (if any).	AMAZON.COM INC
b. LEI (if any) of issuer. (1)	ZXTILKJKG63JELOEG630
c. Title of the issue or description of the investment.	AMAZON.COM INC SR UNSEC 2.80% 08-22-24
d. CUSIP (if any).	023135AZ9

At least one of the following other identifiers:

- ISIN	US023135AZ90
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FC049715
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7345000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7319351.260000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0306982808

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-08-22

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.800000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 316****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ASIAN DEVELOPMENT BANK
- b. LEI (if any) of issuer. (1) 549300X0MVH42CY8Q105
- c. Title of the issue or description of the investment. ASIAN DEV BK GBP SR UNSEC 1.125% 06-10-25
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2430947049
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FIA5146
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 9045000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 10695885.390000000000
- f. Exchange rate. 0.821152
- g. Percentage value compared to net assets of the Fund. 0.0448598901

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

PHILIPPINES

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-06-10

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.125000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 317

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). EUROPEAN FINANCIAL STABILITY FACILITY
- b. LEI (if any) of issuer. [\(1\)](#) 222100OW6UHQXNHKN143
- c. Title of the issue or description of the investment. EFSF EUR REG S (B) 0.4% 02-17-25
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN EU000A1G0D62
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FIE1862
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 13200000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	13332675.000000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0559189178

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-02-17
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.400000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--



ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 318

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CHILE (REPUBLIC OF)

b. LEI (if any) of issuer. [\(1\)](#)

549300FLZTJM5YJF8D34

c. Title of the issue or description of the investment.

CHILE GVT BD CLP BTPCL 144A LIFE/REG S 5.8% 06-01-24

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

CL0002720275

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FC075372
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	10245000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	10765185.870000000000
f. Exchange rate.	901.099999
g. Percentage value compared to net assets of the Fund.	0.0451505451

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHILE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.5.800000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 319

Item C.1. Identification of investment.

a. Name of issuer (if any).	SANTANDER HOLDINGS USA INC
b. LEI (if any) of issuer. (1)	549300SMVCQN2P0O6I58
c. Title of the issue or description of the investment.	SANTANDER HOLDINGS USA SR UNSEC 3.244% 10-05-26
d. CUSIP (if any).	80282KAZ9

At least one of the following other identifiers:

- ISIN	US80282KAZ93
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FC159705
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7400000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7022429.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0294529548

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-10-05

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.244000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 320

### Item C.1. Identification of investment.

a. Name of issuer (if any).	CENTRAL BANK OF TUNISIA
b. LEI (if any) of issuer. (1)	254900B5LFB16S9T2T11
c. Title of the issue or description of the investment.	CENTRAL BANK OF TUNISIA EUR 144A LIFE SR UNSEC 6.75% 10-31-23
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS1901183472
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FC752948
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4519000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3193330.440000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0133932300

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

TUNISIA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2023-10-31

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

6.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 321

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UKRAINE REPUBLIC OF (GOVERNMENT)
- b. LEI (if any) of issuer. (1) 6354001WLTJXOMEXPY07
- c. Title of the issue or description of the investment. UKRAINE GOVT REG S 6.876% 05-21-31
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2010028699
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FC769763
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 12813000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2604447.260000000000
- f. Exchange rate.



g. Percentage value compared to net assets of the Fund.	0.0109233798
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
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b. Issuer type. <a href="#">(7)</a>	
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**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UKRAINE
--	---------

b. Investment ISO country code. <a href="#">(9)</a>	
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**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-05-21
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b. Coupon.	
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i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	6.876000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 322

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | ALLIANZ SE   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 529900K9B0N5BT694847   |
| c. Title of the issue or description of the investment. | ALLIANZ SE PRP EUR REG S UT2 (H) (B) 4.75% 10-29-49/10-24-23 |
| d. CUSIP (if any).                                      | N/A  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | DE000A1YCQ29 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCA1253      |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	9000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	9454028.960000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0396513879

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2049-12-31

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 4.7500000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 323

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CHUBB INA HOLDINGS INC

b. LEI (if any) of issuer. [\(1\)](#)

CZCBJZWDMMLTHWJDXU843

c. Title of the issue or description of the investment.	ACE INA HOLDINGS INC SR UNSEC 2.875% 11-03-22
d. CUSIP (if any).	00440EAU1

At least one of the following other identifiers:

- ISIN	US00440EAU10
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA20569
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	645000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	645035.480000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027053600

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6).	Debt
b. Issuer type. (7).	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.2022-11-03
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

2.875000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 324

### Item C.1. Identification of investment.

a. Name of issuer (if any).	EUROPEAN FINANCIAL STABILITY FACILITY
b. LEI (if any) of issuer. (1)	222100OW6UHQXNHKN143
c. Title of the issue or description of the investment.	EFSF EUR REG S (B) 0.0% 10-15-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	EU000A1G0EJ9
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FIE2755
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1200000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1191115.880000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0049956900

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	LUXEMBOURG
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-10-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

0.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A



**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 325****Item C.1. Identification of investment.**

- a. Name of issuer (if any). EUROPEAN UNION
- b. LEI (if any) of issuer. [\(1\)](#) 529900FZRK8FGMPEOM08
- c. Title of the issue or description of the investment. EUROPEAN UNION REG S SR UNSEC EUR (B) 0.0% 06-02-28
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN EU000A287074
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FIE3265
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 10920000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 10427087.120000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0437325163

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) BELGIUM

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-06-02

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 326

Item C.1. Identification of investment.

- a. Name of issuer (if any).

EUROPEAN UNION
- b. LEI (if any) of issuer. [\(1\)](#)

529900FZRK8FGMPEOM08
- c. Title of the issue or description of the investment.

EUROPEAN UNION REG S UNSEC EUR (B) 0.0% 07-06-26
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

EU000A3KTGV8
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FIE4224
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

12100000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	11918285.750000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0499867911

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	BELGIUM
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-07-06
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	0.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 327

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	EUROPEAN INVESTMENT BANK
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493006YXS1U5GIHE750
c. Title of the issue or description of the investment.	EUROPEAN INVT BK EUR REG S SR UNSEC 0.25% 01-20-32
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2433363509
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FIE5246
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	39615000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	35969588.180000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1508609820

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	LUXEMBOURG
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-01-20
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	EUROPEAN UNION
b. LEI (if any) of issuer. (1)	529900FZRK8FGMPEOM08
c. Title of the issue or description of the investment.	EUROPEAN UNION REG S UNSEC EUR (B) 0.25% 10-22-26
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	EU000A3K4DA4
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FIE5329
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5265000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	5218880.220000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0218886408

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	BELGIUM
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-10-22
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	0.250000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 329

### Item C.1. Identification of investment.

- a. Name of issuer (if any). EUROPEAN INVESTMENT BANK
- b. LEI (if any) of issuer. [\(1\)](#) 5493006YXS1U5GIHE750
- c. Title of the issue or description of the investment. EUROPEAN INVT BK EUR REG S UNSEC 0.375% 09-15-27
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2446841657
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FIE5408
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 8975000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 8853590.170000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0371330720

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) LUXEMBOURG

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 330

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CHUBB INA HOLDINGS INC

b. LEI (if any) of issuer. (1)

CZCBJZWDMLTHWJDXU843

c. Title of the issue or description of the investment.

ACE INA HOLDINGS INC SR UNSEC 3.35% 05-03-26

d. CUSIP (if any).

00440EAV9

At least one of the following other identifiers:

- ISIN

US00440EAV92

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA20570

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

645000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

646506.720000000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027115306

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-05-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.350000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 331

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CHUBB INA HOLDINGS INC
- b. LEI (if any) of issuer. [\(1\)](#)

CZCBJZWDMLTHWJDXU843
- c. Title of the issue or description of the investment.

ACE INA HOLDINGS INC SR UNSEC 4.35% 11-03-45
- d. CUSIP (if any).

00440EAW7

At least one of the following other identifiers:

- ISIN

US00440EAW75
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA20571
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	665000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	651265.090000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027314878

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2045-11-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.350000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)

e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 332

**Item C.1. Identification of investment.**

a. Name of issuer (if any). EUROPEAN UNION



b. LEI (if any) of issuer. (1)	529900FZRK8FGMPEOM08
c. Title of the issue or description of the investment.	EUROPEAN UNION REG S SR UNSEC EUR (B) 1.625% 12-04-29
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	EU000A3K7MW2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FIE6194
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2080000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2173997.820000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0091180206

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BELGIUM
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-12-04

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.625000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 333

Item C.1. Identification of investment.

a. Name of issuer (if any).

FEDERAL HOME LOAN MORTGAGE CORP

b. LEI (if any) of issuer. (1)

S6XOOCT0IEG5ABCC6L87

c. Title of the issue or description of the investment.

FEDERAL HOME LOAN MORTGAGE PFD SER Z 8.375% PERPETUAL NON-CUM

d. CUSIP (if any).

313400624

At least one of the following other identifiers:

- ISIN

US3134006242

- Ticker (if ISIN is not available).

FMCC 8 3/8 P

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FMCKJ

Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

11506000.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

35783660.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1500811758

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-preferred

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 334

Item C.1. Identification of investment.

a. Name of issuer (if any).	FEDERAL HOME LOAN MORTGAGE CORP
b. LEI (if any) of issuer. (1)	S6XOOCT0IEG5ABCC6L87
c. Title of the issue or description of the investment.	FNCL UMBS 4.0 SI2002 03-01-48
d. CUSIP (if any).	3133USGK1

At least one of the following other identifiers:

- ISIN	US3133USGK14
- Other unique identifier (if ticker and ISIN	

are not available). Indicate the type of identifier used	FMF25767
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4217.260000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4307.970000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000180682

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-mortgage backed security
b. Issuer type. <a href="#">(7)</a>	U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2048-03-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed

ii. Annualized rate.4.000000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 335

Item C.1. Identification of investment.

a. Name of issuer (if any).	FEDERAL NATIONAL MORTGAGE ASSOCIATION
b. LEI (if any) of issuer. (1)	B1V7KEBTPIMZEU4LTD58
c. Title of the issue or description of the investment.	FNCL UMBS 3.5 FM3217 05-01-50
d. CUSIP (if any).	3140X6SF9

At least one of the following other identifiers:

- ISIN	US3140X6SF96
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMF27700
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7610784.260000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7597001.130000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0318627793

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2050-05-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No



- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 336

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ABBVIE INC
- b. LEI (if any) of issuer. (1)

FR5LCKFTG8054YNNRU85
- c. Title of the issue or description of the investment.

ABBVIE INC SR UNSEC 3.2% 05-14-26
- d. CUSIP (if any).

00287YAY5

At least one of the following other identifiers:

- ISIN

US00287YAY59
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA22218
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

3000000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

2973858.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0124727349

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-05-14

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.200000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 337

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ABBOTT LABORATORIES
- b. LEI (if any) of issuer. (1) HQD377W2YR662HK5JX27
- c. Title of the issue or description of the investment. ABBOTT LABORATORIES SR UNSEC 3.75% 11-30-26
- d. CUSIP (if any). 002824BF6

At least one of the following other identifiers:

- ISIN US002824BF69
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCA25369
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1133000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1163732.630000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0048808412
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-11-30
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.750000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 338

**Item C.1. Identification of investment.**

- |   |                                       |
|---|---------------------------------------|
| a. Name of issuer (if any).                             | FEDERAL NATIONAL MORTGAGE ASSOCIATION |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | B1V7KEBTPIMZEU4LTD58                  |
| c. Title of the issue or description of the investment. | FNCT UMBS 4.5 MA3539 12-01-38         |
| d. CUSIP (if any).                                      | 31418C4Z4                             |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US31418C4Z41 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FMF27841     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	118886.070000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	123054.690000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005161069

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2038-12-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference  
Instrument Record

Name of issuer

Title of issue

Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency  
Record

Conversion ratio per 1000 units

ISO Currency Code

—

—

—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 339

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FEDERAL NATIONAL MORTGAGE ASSOCIATION

b. LEI (if any) of issuer. [\(1\)](#)

B1V7KEBTPIMZEU4LTD58

c. Title of the issue or description of the investment.	FNCL UMBS 3.5 FM7100 06-01-50
d. CUSIP (if any).	3140XA3J9

At least one of the following other identifiers:

- ISIN	US3140XA3J96
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMF35068
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	32337137.960000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32436089.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1360410440

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2050-06-01
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.500000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 340

### Item C.1. Identification of investment.

a. Name of issuer (if any).	FEDERAL NATIONAL MORTGAGE ASSOCIATION
b. LEI (if any) of issuer. (1)	B1V7KEBTPIMZEU4LTD58
c. Title of the issue or description of the investment.	FNCL UMBS 3.0 FS0647 02-01-52
d. CUSIP (if any).	3140XFWH0

At least one of the following other identifiers:

- ISIN	US3140XFWH04
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMF48929
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	288922.510000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	281554.410000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011808746

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2052-02-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 341****Item C.1. Identification of investment.**

- a. Name of issuer (if any). FEDERAL NATIONAL MORTGAGE ASSOCIATION
- b. LEI (if any) of issuer. [\(1\)](#) B1V7KEBTPIMZEU4LTD58
- c. Title of the issue or description of the investment. FNCL UMBS 2.5 CA7599 11-01-50
- d. CUSIP (if any). 3140QFNR6

At least one of the following other identifiers:

- ISIN US3140QFNR69
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FMF48969
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 6538254.920000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6159892.650000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0258353654

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

ABS-mortgage backed security

b. Issuer type. (7)

U.S. government agency

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2050-11-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 342

Item C.1. Identification of investment.

- a. Name of issuer (if any).

APPLE INC
- b. LEI (if any) of issuer. [\(1\)](#)

HWUPKR0MPOU8FGXBT394
- c. Title of the issue or description of the investment.

APPLE INC SR UNSEC 3.35% 02-09-27
- d. CUSIP (if any).

037833CJ7

At least one of the following other identifiers:

- ISIN

US037833CJ77
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA39617
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

2650000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2691827.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0112898639

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-02-09
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b. Coupon.	
------------	--

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.350000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 343

*Item C.1. Identification of investment.*

a. Name of issuer (if any). ANHEUSER-BUSCH INBEV WORLDWIDE INC

b. LEI (if any) of issuer. [\(1\)](#) 549300CRGMZK3K53BF92

c. Title of the issue or description of the investment. ANHEUSER-BUSCH INBEV SR UNSEC 4.0% 04-13-28

d. CUSIP (if any). 035240AL4

At least one of the following other identifiers:



- ISIN	US035240AL43
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA47663
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2800000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2866402.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0120220509

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-04-13
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b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ASTRAZENECA PLC
b. LEI (if any) of issuer. (1)	PY6ZZQWO2IZFZC3IOL08
c. Title of the issue or description of the investment.	ASTRAZENECA PLC SR UNSEC 3.5% 08-17-23
d. CUSIP (if any).	046353AR9

At least one of the following other identifiers:

- ISIN	US046353AR96
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA52132
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4517622.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0189474755

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-08-17
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	3.500000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 345

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ANHEUSER-BUSCH INBEV WORLDWIDE INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300CRGMZK3K53BF92
- c. Title of the issue or description of the investment. ANHEUSER-BUSCH INBEV SR UNSEC 4.75% 01-23-29
- d. CUSIP (if any). 035240AQ3

At least one of the following other identifiers:

- ISIN US035240AQ30
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCA53698
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 8970000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9452684.670000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0396457498

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-01-23

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 346

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FORTESCUE METALS GROUP LTD

b. LEI (if any) of issuer. (1)

529900VEJFORCO6I4826

c. Title of the issue or description of the investment.

FORTESCUE METALS GROUP LTD

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

AU000000FMG4

- Ticker (if ISIN is not available).

FMG

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FMG.AX

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

6703400.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Australia Dollar

e. Value. <a href="#">(4)</a>	86172957.870000000000
f. Exchange rate.	1.431229
g. Percentage value compared to net assets of the Fund.	0.3614202359

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	AUSTRALIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



## Schedule of Portfolio Investments Record: 347

### Item C.1. Identification of investment.

a. Name of issuer (if any).	GINNIE MAE II POOL
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	G2SF 4.0 MA3174 10-20-45
d. CUSIP (if any).	36179RQ36

At least one of the following other identifiers:

- ISIN	US36179RQ364
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMG10104
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	389296.810000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	398188.350000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016700521

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2045-10-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 348

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ALTRIA GROUP INC
- b. LEI (if any) of issuer. (1)

XSGZFLO9YTNO9VCQV219
- c. Title of the issue or description of the investment.

ALTRIA GROUP INC EUR SR UNSEC 1.7% 06-15-25
- d. CUSIP (if any).

02209SAX1

At least one of the following other identifiers:

- ISIN

XS1843443513
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA54040
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

12300000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

12168295.030000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.0510353615

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-06-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.700000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 349

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ALTRIA GROUP INC
- b. LEI (if any) of issuer. [\(1\)](#) XSGZFLO9YTNO9VCQV219
- c. Title of the issue or description of the investment. ALTRIA GROUP INC EUR SR UNSEC 2.2% 06-15-27
- d. CUSIP (if any). 02209SAY9

At least one of the following other identifiers:

- ISIN XS1843443190
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCA54042
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6300000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	6034525.400000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0253095594

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-06-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.200000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 350

Item C.1. Identification of investment.

- a. Name of issuer (if any).

GINNIE MAE II POOL
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

G2SF 3.5 TBA 08-01-52
- d. CUSIP (if any).

21H032688

At least one of the following other identifiers:

- ISIN

US21H0326882
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FMG48346
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	59630000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	59378421.030000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2490405745

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed



ii. Annualized rate.3.500000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 351

Item C.1. Identification of investment.

a. Name of issuer (if any).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT DKK SR SEC SER 01E SF COVERED 1.5% 10-01-40
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DK0009513319
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMN21102
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	152240049.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	19798319.240000000000
f. Exchange rate.	7.283599
g. Percentage value compared to net assets of the Fund.	0.0830366438

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-collateralized bond/debt obligation
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	DENMARK
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2040-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 352

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ADOBE INC
- b. LEI (if any) of issuer. (1)

FU4LY2G4933NH2E1CP29
- c. Title of the issue or description of the investment.

ADOBE SYSTEMS SR UNSEC 2.15% 02-01-27
- d. CUSIP (if any).

00724PAC3

At least one of the following other identifiers:

- ISIN

US00724PAC32
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA59481
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

3585000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

3454509.590000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0144886482

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-02-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.150000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 353

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AMGEN INC
- b. LEI (if any) of issuer. (1) 62QBXGPJ34PQ72Z12S66
- c. Title of the issue or description of the investment. AMGEN INC SR UNSEC 1.9% 02-21-30
- d. CUSIP (if any). 031162CV0

At least one of the following other identifiers:

- ISIN US031162CV00
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCA60030
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1644000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1589639.500000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0066671482
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-02-21
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.900000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 354

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | NYKREDIT REALKREDIT A/S                                     |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | LIU16F6VZJSD6UKHD557  |
| c. Title of the issue or description of the investment. | NYKREDIT DKK REG S SEC SER 01E SF 0.50% 10-01-40 (CALLABLE) |
| d. CUSIP (if any).                                      | N/A   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | DK0009524357 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FMN26765     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**



Balance. [\(2\)](#)

a. Balance	670516383.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	79003347.030000000000
f. Exchange rate.	7.283600
g. Percentage value compared to net assets of the Fund.	0.3313499853

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) ABS-collateralized bond/debt obligation

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) DENMARK

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2040-10-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 355

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

NYKREDIT REALKREDIT A/S

b. LEI (if any) of issuer. [\(1\)](#)

LIU16F6VZJSD6UKHD557

c. Title of the issue or description of the investment.	NYKREDIT DKK REG S SR SEC SER 01E SF COVERED 0.5% 10-01-50
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DK0009525081
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMN27209
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	51726099.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	5642613.900000000000
f. Exchange rate.	7.283600
g. Percentage value compared to net assets of the Fund.	0.0236658332

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-collateralized bond/debt obligation
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	DENMARK
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2050-10-01
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

0.500000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 356

### Item C.1. Identification of investment.

a. Name of issuer (if any).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA DKK 144A LIFE/ REG S SEC SF 0.5% 10-01-40
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DK0002044635
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMN27936
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	61659892.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	7301208.970000000000
f. Exchange rate.	7.283599
g. Percentage value compared to net assets of the Fund.	0.0306221898

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-collateralized bond/debt obligation
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	DENMARK
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2040-10-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

0.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 357

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. <a href="#">(1)</a>	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT DKK REG S SR SEC SER 01E SF COVERED 0.5% 10-01-43
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DK0009527103
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMN29386
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	884036104.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	103319201.150000000000
f. Exchange rate.	7.283600
g. Percentage value compared to net assets of the Fund.	0.4333337392

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

ABS-collateralized bond/debt obligation

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

DENMARK

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2043-10-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—



iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 358

Item C.1. Identification of investment.

- a. Name of issuer (if any).

NYKREDIT REALKREDIT A/S
- b. LEI (if any) of issuer. [\(1\)](#)

LIU16F6VZJSD6UKHD557
- c. Title of the issue or description of the investment.

NYKREDIT DKK REG S SEC SER 01E SF COVERED 1.0% 10-01-53
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

DK0009527293
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FMN32164
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

113412613.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	12819438.600000000000
f. Exchange rate.	7.283599
g. Percentage value compared to net assets of the Fund.	0.0537663397

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-collateralized bond/debt obligation
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	DENMARK
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2053-10-01
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	1.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 359

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. <a href="#">(1)</a>	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT DKK REG S SR SEC SER CCE SF COVERED 1.0% 10-01-50
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DK0009522815
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMN32584
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	49678632.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	5648606.280000000000
f. Exchange rate.	7.283600
g. Percentage value compared to net assets of the Fund.	0.0236909660

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-collateralized bond/debt obligation
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	DENMARK
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2050-10-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AMGEN INC
b. LEI (if any) of issuer. (1)	62QBXGPJ34PQ72Z12S66
c. Title of the issue or description of the investment.	AMGEN INC SR UNSEC 2.2% 02-21-27
d. CUSIP (if any).	031162CT5

At least one of the following other identifiers:

- ISIN	US031162CT53
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA60031
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1261000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1197208.530000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0050212433

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-02-21
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.200000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 361

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ANGLO AMERICAN CAPITAL PLC
- b. LEI (if any) of issuer. (1) TINT358G1SSHR3L3PW36
- c. Title of the issue or description of the investment. ANGLO AMERICAN CAPITAL PLC 144A LIFE SR UNSEC 5.375% 04-01-25
- d. CUSIP (if any). 034863AV2

At least one of the following other identifiers:

- ISIN US034863AV24
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCA60802
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 9050000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9265118.500000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0388590736

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt



b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-04-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 362

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ANGLO AMERICAN CAPITAL PLC

b. LEI (if any) of issuer. (1)

TINT358G1SSHR3L3PW36

c. Title of the issue or description of the investment.

ANGLO AMERICAN CAPITAL PLC 144A LIFE SR UNSEC 5.625% 04-01-30

d. CUSIP (if any).

034863AW0

At least one of the following other identifiers:

- ISIN

US034863AW07

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA60803

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

600000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

618141.600000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0025925637

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2030-04-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

5.625000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 363

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ANHEUSER-BUSCH INBEV WORLDWIDE INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300CRGMZK3K53BF92
- c. Title of the issue or description of the investment.

ANHEUSER-BUSCH INBEV SR UNSEC 4.5% 06-01-50
- d. CUSIP (if any).

035240AT7

At least one of the following other identifiers:

- ISIN

US035240AT78
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA60909
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	845000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	812788.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0034089377

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2050-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)

e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 364

**Item C.1. Identification of investment.**

a. Name of issuer (if any). REALKREDIT DANMARK A/S

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300NLOMBOWE943Y30
c. Title of the issue or description of the investment.	REALKREDIT DKK SR SEC SF COVERED 1.0% 10-01-53
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DK0004616281
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMR32484
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	20315393.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Denmark Krone
e. Value. <a href="#">(4)</a>	2289372.640000000000
f. Exchange rate.	7.283600
g. Percentage value compared to net assets of the Fund.	0.0096019171

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	ABS-collateralized bond/debt obligation
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	DENMARK
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2053-10-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 365

### Item C.1. Identification of investment.

a. Name of issuer (if any).

UNIFORM MBS

b. LEI (if any) of issuer. (1)

B1V7KEBTPIMZEU4LTD58

c. Title of the issue or description of the investment.

FNCL 4.5 UMBS TBA 08-01-52

d. CUSIP (if any).

01F042681

At least one of the following other identifiers:

- ISIN

US01F0426811

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FMU47870

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

13805686.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

14049977.610000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0589273752

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

ABS-mortgage backed security

b. Issuer type. (7)

U.S. government agency

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2052-08-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 366

**Item C.1. Identification of investment.**

- |   |                            |
|---|----------------------------|
| a. Name of issuer (if any).                             | UNIFORM MBS                |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | B1V7KEBTPIMZEU4LTD58       |
| c. Title of the issue or description of the investment. | FNCL 4.0 UMBS TBA 08-01-52 |
| d. CUSIP (if any).                                      | 01F040685                  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US01F0406854 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FMU48005     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                       |
|---|-----------------------|
| a. Balance  | 23058373.000000000000 |
| b. Units  | Principal amount      |
| c. Description of other units.                          |                       |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar  |
| e. Value. <a href="#">(4)</a>                           | 23179959.800000000000 |
| f. Exchange rate.                                       |                       |
| g. Percentage value compared to net assets of the Fund. | 0.0972196701          |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) ABS-mortgage backed security

b. Issuer type. [\(7\)](#) U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2052-08-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 367

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- UNIFORM MBS

B1V7KEBTPIMZEU4LTD58

FNCL 3.5 UMBS TBA 08-01-52

01F032682

At least one of the following other identifiers:

- ISIN

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.
- US01F0326821

FMU48009

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	21790408.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21569954.440000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0904671049

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2052-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 368

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	UNIFORM MBS
b. LEI (if any) of issuer. <a href="#">(1)</a>	B1V7KEBTPIMZEU4LTD58
c. Title of the issue or description of the investment.	FNCL 2.5 UMBS TBA 08-01-52
d. CUSIP (if any).	01F022683

At least one of the following other identifiers:

- ISIN	US01F0226831
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMU48026
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	78405000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73088905.790000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3065440740

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:



a. Maturity date.	2052-08-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 369

## Item C.1. Identification of investment.

a. Name of issuer (if any).	UNIFORM MBS
b. LEI (if any) of issuer. (1)	B1V7KEBTPIMZEU4LTD58
c. Title of the issue or description of the investment.	FNCL 3.0 UMBS TBA 08-01-52
d. CUSIP (if any).	01F030686

At least one of the following other identifiers:

- ISIN	US01F0306864
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMU48085
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	700000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	674385.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0028284581

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-08-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	3.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 370

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UNIFORM MBS
- b. LEI (if any) of issuer. (1)

B1V7KEBTPIMZEU4LTD58
- c. Title of the issue or description of the investment.

FNCL 4.0 UMBS TBA 09-01-52
- d. CUSIP (if any).

01F040693

At least one of the following other identifiers:

- ISIN

US01F0406938
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FMU48385
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

55239855.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

55453301.800000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.2325781302

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-09-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	4.000000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 371

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). UNIFORM MBS
- b. LEI (if any) of issuer. [\(1\)](#) B1V7KEBTPIMZEU4LTD58
- c. Title of the issue or description of the investment. FNCL 4.5 UMBS TBA 09-01-52
- d. CUSIP (if any). 01F042699

At least one of the following other identifiers:

- ISIN US01F0426993
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FMU48405
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 787774.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	800308.270000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0033565937

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-mortgage backed security
b. Issuer type. <a href="#">(7)</a>	U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2052-09-01
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	4.500000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 372

***Item C.1. Identification of investment.***

a. Name of issuer (if any).

UNIFORM MBS

b. LEI (if any) of issuer. [\(1\)](#)

B1V7KEBTPIMZEU4LTD58

c. Title of the issue or description of the investment.

FNCL 3.5 UMBS TBA 09-01-52

d. CUSIP (if any).

01F032690

At least one of the following other identifiers:

- ISIN

US01F0326904

- Other unique identifier (if ticker and ISIN



are not available). Indicate the type of identifier used	FMU48665
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	8800000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8687773.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0364376164

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2052-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.3.500000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 373

Item C.1. Identification of investment.

a. Name of issuer (if any).	FEDERAL NATIONAL MORTGAGE ASSOCIATION
b. LEI (if any) of issuer. (1)	B1V7KEBTPIMZEU4LTD58
c. Title of the issue or description of the investment.	FEDERAL NATIONAL MORTGAGE ASSN PFD SER S 8.25% PERPETUAL NON-CUM
d. CUSIP (if any).	313586752

At least one of the following other identifiers:

- ISIN	US3135867527
- Ticker (if ISIN is not available).	FNMA 8 1/4 P
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FNMAS
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. (2)

a. Balance	13366000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	43974140.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1844330802

#### ***Item C.3. Payoff profile.***

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. (6)	Equity-preferred
b. Issuer type. (7)	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a> .	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
N/A	
<b>Item C.10. Repurchase and reverse repurchase agreements.</b>	
N/A	
<b>Item C.11. Derivatives.</b>	
N/A	
<b>Item C.12. Securities lending.</b>	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the securities on loan.	8146551.000000000000

## Schedule of Portfolio Investments Record: 374

<b>Item C.1. Identification of investment.</b>	
a. Name of issuer (if any).	GRAND PARKWAY TRANSPORTATION CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	GRAND PKWY TX TOLL SUB 20B SF 3.236% 10-01-52
d. CUSIP (if any).	38611TDL8
At least one of the following other identifiers:	
- ISIN	US38611TDL89
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FXG108289
Description of other unique identifier.	CG Symbol
<b>Item C.2. Amount of each investment.</b>	
Balance. <a href="#">(2)</a>	

a. Balance	5670000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4645391.310000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0194833561

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2052-10-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.236000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 375**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AT&T INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300Z40J86GGSTL398
c. Title of the issue or description of the investment.	AT&T INC EUR SR UNSEC 2.05% 05-19-32
d. CUSIP (if any).	00206RJV5

At least one of the following other identifiers:

- ISIN	XS2180008513
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA62376
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3440000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3412253.920000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0143114226

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-05-19
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.050000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



# Schedule of Portfolio Investments Record: 376

## Item C.1. Identification of investment.

a. Name of issuer (if any).	AT&T INC
b. LEI (if any) of issuer. (1)	549300Z40J86GGSTL398
c. Title of the issue or description of the investment.	AT&T INC SR UNSEC 2.75% 06-01-31
d. CUSIP (if any).	00206RJY9

At least one of the following other identifiers:

- ISIN	US00206RJY99
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA62441
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12327000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11071433.420000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0464349858

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-06-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 377****Item C.1. Identification of investment.**

- a. Name of issuer (if any). AT&T INC
- b. LEI (if any) of issuer. (1) 549300Z40J86GGSTL398
- c. Title of the issue or description of the investment. AT&T INC SR UNSEC 2.3% 06-01-27
- d. CUSIP (if any). 00206RJX1

At least one of the following other identifiers:

- ISIN US00206RJX17
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCA62443
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1000000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 933528.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0039153340

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2027-06-01

Fixed

2.300000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 378

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AMAZON.COM INC
- b. LEI (if any) of issuer. [\(1\)](#) ZXTILKJKG63JELOEG630
- c. Title of the issue or description of the investment. AMAZON.COM INC SR UNSEC 2.5% 06-03-50
- d. CUSIP (if any). 023135BT2

At least one of the following other identifiers:

- ISIN US023135BT22
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCA62700
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 4165000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3134628.980000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0131470286

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-06-03
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 379

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- APPLE INC

HWUPKR0MPOU8FGXBT394

APPLE INC SR UNSEC 2.4% 08-20-50

037833DZ0

At least one of the following other identifiers:

- ISIN

- Other unique identifier (if ticker and ISIN
- US037833DZ01

are not available). Indicate the type of identifier used	FCA64274
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	372178.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0015609635

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2050-08-20
b. Coupon.	
i. Coupon category. (13)	Fixed



ii. Annualized rate.

2.400000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 380

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ABBVIE INC
b. LEI (if any) of issuer. (1)	FR5LCKFTG8054YNNRU85
c. Title of the issue or description of the investment.	ABBVIE SR UNSEC 3.8% 03-15-25
d. CUSIP (if any).	00287YCX5

At least one of the following other identifiers:

- ISIN	US00287YCX58
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA65771
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5017040.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0210420975

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.800000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 381

Item C.1. Identification of investment.

- a. Name of issuer (if any).

AMERICAN ELECTRIC POWER CO INC
- b. LEI (if any) of issuer. (1)

1B4S6S7G0TW5EE83BO58
- c. Title of the issue or description of the investment.

AMERICAN ELECTRIC POWER SR UNSEC 1.0% 11-01-25
- d. CUSIP (if any).

025537AR2

At least one of the following other identifiers:

- ISIN

US025537AR24
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA66159
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

100000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

91008.900000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0003817028

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-11-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 382

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | AMERICAN HONDA FINANCE CORPORATION                      |
| b. LEI (if any) of issuer. (1)                          | B6Q2VFHD1797Q7NZ3E43                                    |
| c. Title of the issue or description of the investment. | AMERICAN HONDA FINANCE CORP GBP SR UNSEC 0.75% 11-25-26 |
| d. CUSIP (if any).                                      | 026657AS5   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | XS2264545273 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCA66216     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                      |
|--------------------------------|----------------------|
| a. Balance                     | 510000.000000000000  |
| b. Units                       | Principal amount     |
| c. Description of other units. |                      |
| d. Currency. (3)               | United Kingdom Pound |
| e. Value. (4)                  | 560357.070000000000  |
| f. Exchange rate.              | 0.821152             |

g. Percentage value compared to net assets of the Fund.	0.0023502081
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-11-25
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.750000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 383

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | ALTRIA GROUP INC                        |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | XSGZFLO9YTN09VCQV219                    |
| c. Title of the issue or description of the investment. | ALTRIA GROUP INC SR UNSEC 3.4% 02-04-41 |
| d. CUSIP (if any).                                      | 02209SBM4                               |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US02209SBM44 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCA67772     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**



Balance. (2)

a. Balance	600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	416840.400000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017482811

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2041-02-04
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.400000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 384

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	APPLE INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	HWUPKR0MPOU8FGXBT394

c. Title of the issue or description of the investment.	APPLE INC SR UNSEC 2.375% 02-08-41
d. CUSIP (if any).	037833EE6

At least one of the following other identifiers:

- ISIN	US037833EE62
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA67777
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	750000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	608742.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0025531406

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2041-02-08
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

2.375000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 385

### Item C.1. Identification of investment.

a. Name of issuer (if any).	AMERICAN TOWER CORP
b. LEI (if any) of issuer. (1)	5493006ORUSIL88JOE18
c. Title of the issue or description of the investment.	AMERICAN TOWER EUR SR UNSEC 0.45% 01-15-27
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2346206902
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA70347
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7635000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	7153910.020000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0300043994

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.450000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 386

Item C.1. Identification of investment.

- a. Name of issuer (if any).

AMERICAN TOWER CORP
- b. LEI (if any) of issuer. (1)

5493006ORUSIL88JOE18
- c. Title of the issue or description of the investment.

AMERICAN TOWER EUR SR UNSEC 0.875% 05-21-29
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2346207892
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA70366
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

5170000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

4628106.350000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.0194108608

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-05-21

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.875000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—



iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 387

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

AMERICAN TOWER CORP
- b. LEI (if any) of issuer. [\(1\)](#)

5493006ORUSIL88JOE18
- c. Title of the issue or description of the investment.

AMERICAN TOWER EUR SR UNSEC 1.25% 05-21-33
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2346208197
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA70367
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2165000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1822081.540000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0076420394

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-05-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 388

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

ASTRAZENECA FINANCE LLC
- b. LEI (if any) of issuer. [\(1\)](#)

549300C3HATU4Q460S18
- c. Title of the issue or description of the investment.

ASTRAZENECA FINANCE SR UNSEC 2.25% 05-28-31
- d. CUSIP (if any).

04636NAB9

At least one of the following other identifiers:

- ISIN	US04636NAB91
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA70539
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5028000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4573574.390000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0191821469

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-05-28
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b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ASTRAZENECA FINANCE LLC
b. LEI (if any) of issuer. (1)	549300C3HATU4Q460S18
c. Title of the issue or description of the investment.	ASTRAZENECA FINANCE SR UNSEC 1.75% 05-28-28
d. CUSIP (if any).	04636NAE3

At least one of the following other identifiers:

- ISIN	US04636NAE31
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA70543
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3480000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3194166.720000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0133967374

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-05-28

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 390

### Item C.1. Identification of investment.

- a. Name of issuer (if any). AT&T INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300Z40J86GGSTL398
- c. Title of the issue or description of the investment. AT&T INC SR UNSEC 3.5% 09-15-53
- d. CUSIP (if any). 00206RKJ0

At least one of the following other identifiers:

- ISIN US00206RKJ04
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCA73139
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 652000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 516230.780000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0021651369

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt



b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2053-09-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 391

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

AT&T INC

b. LEI (if any) of issuer. (1)

549300Z40J86GGSTL398

c. Title of the issue or description of the investment.

AT&T INC SR UNSEC 2.55% 12-01-33

d. CUSIP (if any).

00206RMM1

At least one of the following other identifiers:

- ISIN

US00206RMM15

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA73143

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

9200000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

7797386.400000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0327032204

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2033-12-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.550000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 392

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

AIA GROUP LTD
- b. LEI (if any) of issuer. [\(1\)](#)

ZP5ILWVSYE4LJGMMVD57
- c. Title of the issue or description of the investment.

AIA GROUP EUR REG S SUB 0.88% 09-09-33/09-09-28
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2356311139
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA73258
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	11880000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	10348441.720000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0434026676

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	HONG KONG
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2033-09-09
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	0.8800000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)

e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 393

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ALABAMA POWER

b. LEI (if any) of issuer. <a href="#">(1)</a>	0RL818ELFOHP5JHOFU19
c. Title of the issue or description of the investment.	ALABAMA POWER SR UNSEC 3.0% 03-15-52
d. CUSIP (if any).	010392FW3

At least one of the following other identifiers:

- ISIN	US010392FW36
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA74809
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	20000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	15718400.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0659249488

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2052-03-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 394

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AON CORP / AON GLOBAL HOLDINGS PLC

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

AON CORP / AON GLOBAL HOLDINGS SR UNSEC 2.85% 05-28-27

d. CUSIP (if any).

03740LAD4

At least one of the following other identifiers:

- ISIN

US03740LAD47

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCA77733

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1300000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1245240.100000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0052226938

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-05-28

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.850000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 395

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | AMAZON.COM INC                         |
| b. LEI (if any) of issuer. (1)                          | ZXTILKJKG63JELOEG630                   |
| c. Title of the issue or description of the investment. | AMAZON.COM INC SR UNSEC 3.45% 04-13-29 |
| d. CUSIP (if any).                                      | 023135CG9                              |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US023135CG91 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCA78836     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 1600000.000000000000 |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 1612576.000000000000 |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.0067633468         |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-04-13

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.450000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 396**

**Item C.1. Identification of investment.**

- |   |                                       |
|---|---------------------------------------|
| a. Name of issuer (if any).                             | AMAZON.COM INC                        |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | ZXTILKJKG63JELOEG630                  |
| c. Title of the issue or description of the investment. | AMAZON.COM INC SR UNSEC 3.6% 04-13-32 |
| d. CUSIP (if any).                                      | 023135CH7                             |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US023135CH74 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCA78837     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1621091.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0067990606

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date.	2032-04-13
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.600000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 397**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AMERICAN EXPRESS CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	R4PP93JZOLY261QX3811
c. Title of the issue or description of the investment.	AMERICAN EXPRESS SR UNSEC 3.375% 05-03-24
d. CUSIP (if any).	025816CV9

At least one of the following other identifiers:

- ISIN	US025816CV93
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCA79081
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1508000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1506455.810000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0063182654

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:



a. Maturity date.	2024-05-03
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.375000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 398

### Item C.1. Identification of investment.

a. Name of issuer (if any).	BPCE SA
b. LEI (if any) of issuer. (1)	9695005MSX1OYEMGDF46
c. Title of the issue or description of the investment.	BPCE SA LT2 SUB 144A LIFE 5.7% 10-22-23
d. CUSIP (if any).	05578QAA1

At least one of the following other identifiers:

- ISIN	US05578QAA13
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB1034
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7625000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7712870.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0323487501

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-10-22
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	5.700000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 399****Item C.1. Identification of investment.**

- a. Name of issuer (if any). BECTON DICKINSON AND CO
- b. LEI (if any) of issuer. (1) ICE2EP6D98PQUILVRZ91
- c. Title of the issue or description of the investment. BECTON DICKINSON SR UNSEC 3.734% 12-15-24
- d. CUSIP (if any). 075887BF5

At least one of the following other identifiers:

- ISIN US075887BF51
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCB12065
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 322000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 322609.870000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0013530664

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-12-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.734000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 400

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BERKSHIRE HATHAWAY ENERGY CO
- b. LEI (if any) of issuer. [\(1\)](#) 549300JD0S5IZJE9LY15
- c. Title of the issue or description of the investment. BERKSHIRE HATHAWAY ENERGY SR UNSEC 3.5% 02-01-25
- d. CUSIP (if any). 084659AD3

At least one of the following other identifiers:

- ISIN US084659AD37
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCB13402
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 4200000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4232041.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0177497162

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-02-01
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 401

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

BECTON DICKINSON AND CO

b. LEI (if any) of issuer. [\(1\)](#)

ICE2EP6D98PQUILVRZ91

c. Title of the issue or description of the investment.

BECTON DICKINSON SR UNSEC 3.7% 06-06-27

d. CUSIP (if any).

075887BW8

At least one of the following other identifiers:

- ISIN

US075887BW84

- Other unique identifier (if ticker and ISIN



are not available). Indicate the type of identifier used	FCB41925
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1888000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1871593.280000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0078496979

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-06-06
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.3.700000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 402

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANK OF AMERICA CORP
b. LEI (if any) of issuer. (1)	9DJT3UXIJZJI4WXO774
c. Title of the issue or description of the investment.	BANK OF AMERICA CORP SR UNSEC 3.55% 03-05-24
d. CUSIP (if any).	06051GHF9

At least one of the following other identifiers:

- ISIN	US06051GHF90
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB47319
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2100000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2096736.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0087939773

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-03-05

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 3.5500000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 403

### Item C.1. Identification of investment.

a. Name of issuer (if any).

BANK OF AMERICA CORP

b. LEI (if any) of issuer. (1)

9DJT3UXIJZJI4WXO774

c. Title of the issue or description of the investment.

BANK OF AMERICA CORP SR UNSEC 3.419% 12-20-28

d. CUSIP (if any).

06051GHD4

At least one of the following other identifiers:

- ISIN

US06051GHD43

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB48532

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3402000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3257173.460000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0136609956

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-12-20

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

3.4190000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 404

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | BAYER US FINANCE II LLC                                |
| b. LEI (if any) of issuer. (1)                          | 529900XWNEXYNJ3X6T40                                   |
| c. Title of the issue or description of the investment. | BAYER US FINANCE II 144A LIFE SR UNSEC 3.875% 12-15-23 |
| d. CUSIP (if any).                                      | 07274NAE3  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US07274NAE31 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCB50673     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                      |
|--------------------------------|----------------------|
| a. Balance                     | 2582000.000000000000 |
| b. Units                       | Principal amount     |
| c. Description of other units. |                      |
| d. Currency. (3)               | United States Dollar |
| e. Value. (4)                  | 2584150.810000000000 |
| f. Exchange rate.              |                      |

g. Percentage value compared to net assets of the Fund.	0.0108382539
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-12-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.875000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)



Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 405

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | BAYER US FINANCE II LLC                               |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 529900XWNEXYNJ3X6T40                                  |
| c. Title of the issue or description of the investment. | BAYER US FINANCE II 144A LIFE SR UNSEC 4.25% 12-15-25 |
| d. CUSIP (if any).                                      | 07274NAJ2   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US07274NAJ28 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCB50676     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	419000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	418619.970000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017557449

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-12-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 406

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

BAT CAPITAL CORP

b. LEI (if any) of issuer. [\(1\)](#)

2138005GYEXN7XRHFA84

c. Title of the issue or description of the investment.	BAT CAPITAL SR UNSEC 3.557% 08-15-27
d. CUSIP (if any).	05526DBB0

At least one of the following other identifiers:

- ISIN	US05526DBB01
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB52970
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2610000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2443484.610000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0102482821

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2027-08-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.557000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 407

### Item C.1. Identification of investment.

a. Name of issuer (if any).	BPCE SA
b. LEI (if any) of issuer. (1)	9695005MSX1OYEMGDF46
c. Title of the issue or description of the investment.	BPCE SA EUR REG S SR (B) 1.0% 04-01-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	FR0013412343
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB54738
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6800000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	6816681.870000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0285900221

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-04-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 408

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BAT CAPITAL CORP
- b. LEI (if any) of issuer. (1)

2138005GYEXN7XRHFA84
- c. Title of the issue or description of the investment.

BAT CAPITAL SR UNSEC 3.215% 09-06-26
- d. CUSIP (if any).

05526DBJ3

At least one of the following other identifiers:

- ISIN

US05526DBJ37
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB57000
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

2181000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

2067422.240000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0086710292

Item C.3. Payoff profile.



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-09-06

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.215000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 409

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BAT CAPITAL CORP
- b. LEI (if any) of issuer. [\(1\)](#)

2138005GYEXN7XRHFA84
- c. Title of the issue or description of the investment.

BAT CAPITAL SR UNSEC 3.462% 09-06-29
- d. CUSIP (if any).

05526DBH7

At least one of the following other identifiers:

- ISIN

US05526DBH70
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB57001
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2625000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2282114.630000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0095714761

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-09-06
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.462000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 410

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BANGKOK BANK PCL/HONG KONG
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

BANGKOK BANK PCL REG S SUB 3.733% 09-25-34
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN	USY0606WCA63
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB57483
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3710000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3280715.900000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0137597356

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	HONG KONG
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2034-09-25
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

3.7330000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BANK OF AMERICA CORP
b. LEI (if any) of issuer. (1)	9DJT3UXIJZJI4WXO774
c. Title of the issue or description of the investment.	BANK OF AMERICA CORP SR UNSEC 2.496% 02-13-31
d. CUSIP (if any).	06051GHZ5

At least one of the following other identifiers:

- ISIN	US06051GHZ54
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB59861
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5200000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4543978.400000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0190580176

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-02-13
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Variable
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ii. Annualized rate.	2.4960000000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 412

### Item C.1. Identification of investment.

- a. Name of issuer (if any). BANK OF AMERICA CORP
- b. LEI (if any) of issuer. [\(1\)](#) 9DJT3UXIJZJI4WXO774
- c. Title of the issue or description of the investment. BANK OF AMERICA CORP SR UNSEC 4.083% 03-20-50
- d. CUSIP (if any). 06051GJA8

At least one of the following other identifiers:

- ISIN US06051GJA85
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCB60387
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 5600000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5091060.800000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0213525500

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2051-03-20

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 4.0830000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 413

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

BAT CAPITAL CORP

b. LEI (if any) of issuer. (1)

2138005GYEXN7XRHFA84

c. Title of the issue or description of the investment.

BAT CAPITAL SR UNSEC 4.7% 04-02-27

d. CUSIP (if any).

05526DBP9

At least one of the following other identifiers:

- ISIN

US05526DBP96

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB60799

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

4193000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4133501.330000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0173364251

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-04-02

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.700000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 414

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

BAIDU INC
- b. LEI (if any) of issuer. [\(1\)](#)

254900AL64IANZYI1E02
- c. Title of the issue or description of the investment.

BAIDU INC SR UNSEC 3.425% 04-07-30
- d. CUSIP (if any).

056752AR9

At least one of the following other identifiers:

- ISIN

US056752AR92
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB60906
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1220000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1125132.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0047189486

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-04-07
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.425000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 415

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BAT NETHERLANDS FINANCE BV

b. LEI (if any) of issuer. (1)	2138009B37VJ9VOWAO51
c. Title of the issue or description of the investment.	BAT NETHERLANDS FINANCE REG S SR UNSEC EUR (B) 3.125% 04-07-28
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2153597518
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB60972
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1900000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1916788.250000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0080392513

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.



a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-04-07

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.125000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 416

### Item C.1. Identification of investment.

a. Name of issuer (if any).

BMW US CAPITAL LLC

b. LEI (if any) of issuer. (1)

KK5MZM9DIXLXZL9DZL15

c. Title of the issue or description of the investment.

BMW US CAPITAL 144A LIFE SR UNSEC 4.15% 04-09-30

d. CUSIP (if any).

05565EBL8

At least one of the following other identifiers:

- ISIN

US05565EBL83

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB61070

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2780000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2803749.540000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0117592786

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-04-09

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.150000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 417

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BMW US CAPITAL LLC
- b. LEI (if any) of issuer. [\(1\)](#) KK5MZM9DIXLXZL9DZL15
- c. Title of the issue or description of the investment. BMW US CAPITAL 144A LIFE SR UNSEC 3.9% 04-09-25
- d. CUSIP (if any). 05565EBK0

At least one of the following other identifiers:

- ISIN US05565EBK01
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCB61071
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2780000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2806885.380000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0117724307

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-04-09

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.900000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 418**

*Item C.1. Identification of investment.*

- |   |                                       |
|---|---------------------------------------|
| a. Name of issuer (if any).                             | BAKER HUGHES HOLDINGS LLC             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300XU3XH6F05YEQ93                  |
| c. Title of the issue or description of the investment. | BAKER HUGHES SR UNSEC 4.486% 05-01-30 |
| d. CUSIP (if any).                                      | 05724BAA7                             |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US05724BAA70 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCB61568     |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	1258000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1272938.750000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0053388654

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.486000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 419

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	BOEING CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	RVHJWBXLJ1RFUBSY1F30
c. Title of the issue or description of the investment.	BOEING CO SR UNSEC 4.508% 05-01-23
d. CUSIP (if any).	097023CS2



At least one of the following other identifiers:

- ISIN	US097023CS21
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB61680
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	26500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26582574.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1114906625

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-05-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.508000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 420

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BECTON DICKINSON AND CO
b. LEI (if any) of issuer. (1)	ICE2EP6D98PQUILVRZ91
c. Title of the issue or description of the investment.	BECTON DICKINSON SR UNSEC 2.823% 05-20-30
d. CUSIP (if any).	075887CJ6

At least one of the following other identifiers:

- ISIN	US075887CJ64
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB62051
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1089000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	995075.930000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041734737

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-05-20
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	2.823000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 421

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BANK OF AMERICA CORP
- b. LEI (if any) of issuer. (1)

9DJT3UXIJIZJI4WXO774
- c. Title of the issue or description of the investment.

BANK OF AMERICA CORP SR UNSEC 1.319% 06-19-26/25
- d. CUSIP (if any).

06051GJD2

At least one of the following other identifiers:

- ISIN

US06051GJD25
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB63093
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

9500000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

8773601.500000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0367975894

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-06-19

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

1.3190000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 422

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BROADCOM INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300WV6GIDOZJTV909
- c. Title of the issue or description of the investment. BROADCOM SR UNSEC 3.15% 11-15-25
- d. CUSIP (if any). 11135FBB6

At least one of the following other identifiers:

- ISIN US11135FBB67
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCB64146
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 659000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	646345.220000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027108532

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-11-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.150000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No



ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 423

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BROADCOM INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300WV6GIDOZJTV909
- c. Title of the issue or description of the investment.

BROADCOM SR UNSEC 4.15% 11-15-30
- d. CUSIP (if any).

11135FAQ4

At least one of the following other identifiers:

- ISIN

US11135FAQ46
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCB64148
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	3330000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3162727.440000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0132648771

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-11-15
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.4.150000000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 424

Item C.1. Identification of investment.

a. Name of issuer (if any).	BOEING CO
b. LEI (if any) of issuer. (1)	RVHJWBXLJ1RFUBSY1F30
c. Title of the issue or description of the investment.	BOEING CO SR UNSEC 3.25% 02-01-28
d. CUSIP (if any).	097023DB8

At least one of the following other identifiers:

- ISIN	US097023DB86
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB65819
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	650000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	604851.650000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0025368240

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-02-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 425

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BROADCOM INC
- b. LEI (if any) of issuer. (1)

549300WV6GIDOZJTV909
- c. Title of the issue or description of the investment.

BROADCOM 144A SR UNSEC 3.75% 02-15-51
- d. CUSIP (if any).

11135FBG5

At least one of the following other identifiers:

- ISIN

US11135FBG54
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB67071
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

101000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

78842.720000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0003306763

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2051-02-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 426

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BERKSHIRE HATHAWAY ENERGY CO
- b. LEI (if any) of issuer. [\(1\)](#) 549300JD0S5IZJE9LY15
- c. Title of the issue or description of the investment. BERKSHIRE HATHAWAY ENERGY SR UNSEC 1.65% 05-15-31
- d. CUSIP (if any). 084659BD2

At least one of the following other identifiers:

- ISIN US084659BD28
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCB68364
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6375000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5370841.880000000000
- f. Exchange rate.



g. Percentage value compared to net assets of the Fund.	0.0225259871
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-05-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.650000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 427

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | BERKSHIRE HATHAWAY ENERGY CO                      |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300JD0S5IZJE9LY15                              |
| c. Title of the issue or description of the investment. | BERKSHIRE HATHAWAY ENERGY SR UNSEC 2.85% 05-15-51 |
| d. CUSIP (if any).                                      | 084659BC4   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US084659BC45 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCB68439     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1142000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	866188.730000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0036329046

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2051-05-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.850000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 428

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

BROADCOM INC

b. LEI (if any) of issuer. [\(1\)](#)

549300WV6GIDOZJTV909

c. Title of the issue or description of the investment.	BROADCOM 144A SR UNSEC 3.419% 04-15-33
d. CUSIP (if any).	11135FBK6

At least one of the following other identifiers:

- ISIN	US11135FBK66
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB68949
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2171000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1874495.680000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0078618709

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2033-04-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.419000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 429

### Item C.1. Identification of investment.

a. Name of issuer (if any).	BANK OF AMERICA CORP
b. LEI (if any) of issuer. (1)	9DJT3UXIJIZJI4WXO774
c. Title of the issue or description of the investment.	BANK OF AMERICA CORP SR UNSEC 0.976% 04-22-25/24
d. CUSIP (if any).	06051GJR1

At least one of the following other identifiers:

- ISIN	US06051GJR11
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB69574
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12375000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11743466.630000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0492535777

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-04-22

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 0.9760000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A



Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 430

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BANK OF AMERICA CORP
- b. LEI (if any) of issuer. (1)

9DJT3UXIJIZJI4WXO774
- c. Title of the issue or description of the investment.

BANK OF AMERICA CORP SR UNSEC 1.734% 07-22-27/26
- d. CUSIP (if any).

06051GJS9

At least one of the following other identifiers:

- ISIN

US06051GJS93
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCB69577
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

10330000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

9376282.750000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0393253105

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-07-22

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

1.7340000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 431

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

AIA GROUP LTD
- b. LEI (if any) of issuer. [\(1\)](#)

ZP5ILWVSYE4LJGMMVD57
- c. Title of the issue or description of the investment.

AIA GROUP LTD
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

HK0000069689
- Ticker (if ISIN is not available).

1299
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

1299
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#).

- a. Balance

7932400.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	80060176.520000000000
f. Exchange rate.	7.849899
g. Percentage value compared to net assets of the Fund.	0.3357824612

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	HONG KONG
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 432

### Item C.1. Identification of investment.

a. Name of issuer (if any).

PING AN INSURANCE GROUP CO OF CHINA LTD

b. LEI (if any) of issuer. (1)

300300IP9S6FHQPKRN68

c. Title of the issue or description of the investment.

PING AN INSURANCE GROUP CO OF CHINA LTD H

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

CNE1000003X6

- Ticker (if ISIN is not available).

2318

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

2318

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4188360.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Hong Kong Dollar

e. Value. (4)

24745331.360000000000

f. Exchange rate.

7.849899

g. Percentage value compared to net assets of the Fund.

0.1037850356

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CHINA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 433

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BANK OF AMERICA CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	9DJT3UXIJZJI4WXO774
c. Title of the issue or description of the investment.	BANK OF AMERICA CORP SR UNSEC 2.299% 07-21-32/31
d. CUSIP (if any).	06051GKA6

At least one of the following other identifiers:

- ISIN	US06051GKA66
--------	--------------

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

FCB71605

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

b. Units

c. Description of other units.

d. Currency. (3)

e. Value. (4)

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1690000.000000000000

Principal amount

United States Dollar

1419895.750000000000

0.0059552216

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

2032-07-21

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

Variable

2.2990000000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

i. Mandatory convertible?

ii. Contingent convertible?

☐ Yes ☐ No

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BMW US CAPITAL LLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	KK5MZM9DIXLXZL9DZL15
c. Title of the issue or description of the investment.	BMW US CAPITAL 144A LIFE SR UNSEC 1.25% 08-12-26
d. CUSIP (if any).	05565EBW4

At least one of the following other identifiers:

- ISIN	US05565EBW49
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB72621
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	325000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	295587.180000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012397299

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-08-12

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

1.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 435

Item C.1. Identification of investment.

- a. Name of issuer (if any).

TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD
- b. LEI (if any) of issuer. (1)

549300KB6NK5SBD14S87
- c. Title of the issue or description of the investment.

TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

TW0002330008
- Ticker (if ISIN is not available).

2330
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

2330
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

6246200.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Taiwan New Dollar
- e. Value. (4)

106969147.790000000000
- f. Exchange rate.

29.941000
- g. Percentage value compared to net assets of the Fund.

0.4486420750

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	TAIWAN
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 436

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ENN ENERGY HOLDINGS LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300V7BXPWT6WIPR03
c. Title of the issue or description of the investment.	ENN ENERGY HOLDINGS LTD
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	KYG3066L1014
- Ticker (if ISIN is not available).	2688
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	2688
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4116000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	67375999.440000000000
f. Exchange rate.	7.849899
g. Percentage value compared to net assets of the Fund.	0.2825834254

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 437

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SHIN-ETSU CHEMICAL CO LTD
- b. LEI (if any) of issuer. (1)

353800PX8Q64N86H5W41
- c. Title of the issue or description of the investment.

SHIN-ETSU CHEMICAL CO LTD
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

JP3371200001
- Ticker (if ISIN is not available).

4063
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

4063
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

700000.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Japan Yen
- e. Value. (4)

89771016.060000000000

f. Exchange rate.	133.350000
g. Percentage value compared to net assets of the Fund.	0.3765109450

Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8).	JAPAN
b. Investment ISO country code. (9).	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).	
--	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 438

## Item C.1. Identification of investment.

a. Name of issuer (if any).	LIXIL CORP
b. LEI (if any) of issuer. (1)	353800KB8G4F9WUJJ886
c. Title of the issue or description of the investment.	LIXIL CORP
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP3626800001
- Ticker (if ISIN is not available).	5938
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	5938
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3500000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	72457109.710000000000
f. Exchange rate.	133.350000
g. Percentage value compared to net assets of the Fund.	0.3038942417

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 439

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BPCE SA

b. LEI (if any) of issuer. [\(1\)](#) 9695005MSX1OYEMGDF46

c. Title of the issue or description of the investment. BPCE SA 144A LIFE SR UNSEC 1.625% 01-14-25

d. CUSIP (if any). 05578AAV0

At least one of the following other identifiers:

- ISIN US05578AAV08

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCB76740

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1490000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1408103.640000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0059057640

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-01-14
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.625000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 440

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

BANK OF AMERICA CORP

b. LEI (if any) of issuer. [\(1\)](#)

9DJT3UXIJZJI4WXO774

c. Title of the issue or description of the investment.	BANK OF AMERICA CORP SR UNSEC 1.843% 02-04-25/24
d. CUSIP (if any).	06051GKG3

At least one of the following other identifiers:

- ISIN	US06051GKG37
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB77366
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	1700000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	1647589.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0069101957

#### Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6).	Debt
b. Issuer type. (7).	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2025-02-04
- b. Coupon.
- i. Coupon category. (13)

Variable
- ii. Annualized rate.

1.8430000000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 441

### Item C.1. Identification of investment.

a. Name of issuer (if any).	BROADCOM INC
b. LEI (if any) of issuer. (1)	549300WV6GIDOZJTV909
c. Title of the issue or description of the investment.	BROADCOM 144A SR UNSEC 4.0% 04-15-29
d. CUSIP (if any).	11135FBR1

At least one of the following other identifiers:

- ISIN	US11135FBR10
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCB78625
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4034000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3871510.480000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0162376024

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-04-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

4.000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 442****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CMS ENERGY CORP
- b. LEI (if any) of issuer. [\(1\)](#) 549300IA9XFBAGNIBW29
- c. Title of the issue or description of the investment. CMS ENERGY CORP SR UNSEC 3.6% 11-15-25
- d. CUSIP (if any). 125896BP4

At least one of the following other identifiers:

- ISIN US125896BP44
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC20701
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 2000000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1986040.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0083297018

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-11-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.600000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 443

Item C.1. Identification of investment.

- a. Name of issuer (if any).

KWEICHOW MOUTAI CO LTD
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

KWEICHOW MOUTAI CO LTD A (SSE NORTH)
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

CNE0000018R8
- Ticker (if ISIN is not available).

600519
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

600519.SH
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

60709.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	17137318.650000000000
f. Exchange rate.	6.737200
g. Percentage value compared to net assets of the Fund.	0.0718760723

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 444

### Item C.1. Identification of investment.

a. Name of issuer (if any).

INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD

b. LEI (if any) of issuer. (1)

3003002Q2A863JPQFH06

c. Title of the issue or description of the investment.

INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD A (SSE NORTH)

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

CNE000000JP5

- Ticker (if ISIN is not available).

600887

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

600887.SH

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

6543509.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

China Yuan Renminbi

e. Value. (4)

34839369.210000000000

f. Exchange rate.

6.737199

g. Percentage value compared to net assets of the Fund.

0.1461207013

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) CHINA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 445

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CMS ENERGY CORP

b. LEI (if any) of issuer. (1) 549300IA9XFBAGNIBW29

c. Title of the issue or description of the investment. CMS ENERGY CORP SR UNSEC 3.0% 05-15-26

d. CUSIP (if any). 125896BQ2

At least one of the following other identifiers:

- ISIN US125896BQ27

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

FCC22089

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

b. Units

c. Description of other units.

d. Currency. (3)

e. Value. (4)

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1960000.000000000000

Principal amount

United States Dollar

1899059.680000000000

0.0079648954

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

b. Coupon.

2026-05-15

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.000000000000

c. Currently in default?

☐ Yes
☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes
☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes
☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes
☐ No

ii. Contingent convertible?

☐ Yes
☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes
☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes
☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes
☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CMS ENERGY CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300IA9XFBAGNIBW29
c. Title of the issue or description of the investment.	CMS ENERGY CORP SR UNSEC 3.45% 08-15-27
d. CUSIP (if any).	125896BS8

At least one of the following other identifiers:

- ISIN	US125896BS82
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC39846
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	890000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	869481.940000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0036467167

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>
---



Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-08-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.450000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 447

### Item C.1. Identification of investment.

- a. Name of issuer (if any). PING AN INSURANCE GROUP CO OF CHINA LTD
- b. LEI (if any) of issuer. [\(1\)](#) 300300IP9S6FHQPKRN68
- c. Title of the issue or description of the investment. PING AN INSURANCE GROUP CO OF CHINA LTD A (SSE NORTH)
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN CNE000001R84
- Ticker (if ISIN is not available). 601318
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 601318.SH
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 691969.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) China Yuan Renminbi
- e. Value. [\(4\)](#) 4334504.350000000000
- f. Exchange rate. 6.737200
- g. Percentage value compared to net assets of the Fund. 0.0181794570

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CHINA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 448

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SMC CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	353800O40V08DOZ70X62
c. Title of the issue or description of the investment.	SMC CORP
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP3162600005
- Ticker (if ISIN is not available).	6273
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	6273
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	129700.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	64188638.970000000000
f. Exchange rate.	133.350000
g. Percentage value compared to net assets of the Fund.	0.2692152343

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 449

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CENOVUS ENERGY INC
- b. LEI (if any) of issuer. (1)

549300F4XPHJ7NOSP309
- c. Title of the issue or description of the investment.

CENOVUS ENERGY SR UNSEC 5.4% 06-15-47
- d. CUSIP (if any).

15135UAR0

At least one of the following other identifiers:

- ISIN

US15135UAR05
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCC46208
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

900000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

894915.000000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0037533862
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2047-06-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.400000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 450

**Item C.1. Identification of investment.**

- |   |                                       |
|---|---------------------------------------|
| a. Name of issuer (if any).                             | COMCAST CORP                          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 51M0QTTNCGUN7KFCFZ59                  |
| c. Title of the issue or description of the investment. | COMCAST CORP SR UNSEC 4.049% 11-01-52 |
| d. CUSIP (if any).                                      | 20030NCG4                             |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US20030NCG43 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCC46402     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	456851.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0019160927

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2052-11-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.049000000000

c. Currently in default? ☐ Yes ☒ No



d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 451

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

COMCAST CORP

b. LEI (if any) of issuer. [\(1\)](#)

51M0QTTNCGUN7KFCFZ59

c. Title of the issue or description of the investment.	COMCAST CORP SR UNSEC 3.95% 10-15-25
d. CUSIP (if any).	20030NCS8

At least one of the following other identifiers:

- ISIN	US20030NCS80
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC52733
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	7695000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	7833202.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0328534364

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2025-10-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.950000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 452

### Item C.1. Identification of investment.

a. Name of issuer (if any).	CONAGRA BRANDS INC
b. LEI (if any) of issuer. (1)	54930035UDEIH090K650
c. Title of the issue or description of the investment.	CONAGRA BRANDS INC SR UNSEC 4.3% 05-01-24
d. CUSIP (if any).	205887CA8

At least one of the following other identifiers:

- ISIN	US205887CA82
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC52870
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6130000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6170666.420000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0258805520

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-05-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.300000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 453****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CHINA DEVELOPMENT BANK
- b. LEI (if any) of issuer. [\(1\)](#) 300300C1020111000029
- c. Title of the issue or description of the investment. CHINA DEV BANK CNY UNSEC 4.88% 02-09-28
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN CND10000L7C4
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC52879
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 128750000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) China Yuan Renminbi
- e. Value. [\(4\)](#) 21077719.600000000000
- f. Exchange rate. 6.737200
- g. Percentage value compared to net assets of the Fund. 0.0884026100

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. government agency

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CHINA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-02-09

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.880000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 454

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CIGNA CORP
- b. LEI (if any) of issuer. [\(1\)](#)

549300VIWYMSIGT1U456
- c. Title of the issue or description of the investment.

CIGNA CORPORATION SR UNSEC 4.125% 11-15-25
- d. CUSIP (if any).

125523AG5

At least one of the following other identifiers:

- ISIN

US125523AG54
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCC56813
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

1010000.000000000000
- b. Units

Principal amount



c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1025983.250000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0043031029

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-11-15
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b. Coupon.	
------------	--

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.125000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 455**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). GLOBALWAFERS CO LTD

b. LEI (if any) of issuer. [\(1\)](#) 529900V6RTNF3U5EGX67

c. Title of the issue or description of the investment. GLOBALWAFERS CO LTD

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN	TW0006488000
- Ticker (if ISIN is not available).	6488
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	6488
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5500000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Taiwan New Dollar
e. Value. <a href="#">(4)</a>	83970371.300000000000
f. Exchange rate.	29.940999
g. Percentage value compared to net assets of the Fund.	0.3521823105

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	TAIWAN
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A	
-----	--

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 456

Item C.1. Identification of investment.

a. Name of issuer (if any).	SOFTBANK CORP
b. LEI (if any) of issuer. (1)	353800M1YCTS9JRBJ535
c. Title of the issue or description of the investment.	SOFTBANK CORP
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	JP3732000009
- Ticker (if ISIN is not available).	9434
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	9434
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3497851.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	40463493.340000000000
f. Exchange rate.	133.350000

g. Percentage value compared to net assets of the Fund.	0.1697089861
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
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b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	JAPAN
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b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	JD.COM INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300HVTWB0GJZ16V92
c. Title of the issue or description of the investment.	JD.COM INC A
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	KYG8208B1014
- Ticker (if ISIN is not available).	9618
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	9618
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	63244.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Hong Kong Dollar
e. Value. <a href="#">(4)</a>	1883229.670000000000
f. Exchange rate.	7.849900
g. Percentage value compared to net assets of the Fund.	0.0078985024

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CHINA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

N/A

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 458**

*Item C.1. Identification of investment.*

a. Name of issuer (if any). APPLE INC

b. LEI (if any) of issuer. [\(1\)](#) HWUPKR0MPOU8FGXBT394

c. Title of the issue or description of the investment. APPLE INC

d. CUSIP (if any). 037833100

At least one of the following other identifiers:

- ISIN US0378331005

- Ticker (if ISIN is not available). AAPL

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used AAPL

Description of other unique identifier. CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	881023.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	143175047.730000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6004941783

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 459

Item C.1. Identification of investment.

a. Name of issuer (if any).

CREDIT SUISSE GROUP AG

b. LEI (if any) of issuer. (1)

549300506SI9CRFV9Z86

c. Title of the issue or description of the investment.

CREDIT SUISSE GROUP AG 144A LIFE SR UNSEC 2.593% 09-11-25

d. CUSIP (if any).

225401AM0

At least one of the following other identifiers:

- ISIN

US225401AM02

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCC57047

Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

650000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

610007.450000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0025584481

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

SWITZERLAND

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-09-11

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

2.5930000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 460

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | CITIGROUP INC                          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 6SHGI4ZSSLCXXQSBB395                   |
| c. Title of the issue or description of the investment. | CITIGROUP INC SR UNSEC 2.976% 11-05-30 |
| d. CUSIP (if any).                                      | 17308CC53                              |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US17308CC539 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCC58115     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 2535000.000000000000 |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 2289089.790000000000 |
| f. Exchange rate.                |                      |

g. Percentage value compared to net assets of the Fund.	0.0096007308
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-11-05
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	2.9760000000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 461

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | COMCAST CORP                                    |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 51M0QTTNCGUN7KFCFZ59                            |
| c. Title of the issue or description of the investment. | COMCAST CORPORATION EUR SR UNSEC 0.25% 05-20-27 |
| d. CUSIP (if any).                                      | 20030NDB4                                       |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | XS2114852218 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCC59748     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3570000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	3413478.330000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0143165579

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-05-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 462

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CREDIT SUISSE GROUP AG

b. LEI (if any) of issuer. [\(1\)](#)

549300506SI9CRFV9Z86

c. Title of the issue or description of the investment.	CREDIT SUISSE GROUP AG 144A SR UNSEC 4.194% 04-01-31/30
d. CUSIP (if any).	225401AP3
At least one of the following other identifiers:	
- ISIN	US225401AP33
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC60710
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	534177.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0022404056

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--



Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2031-04-01
- b. Coupon.
- i. Coupon category. (13)

Variable
- ii. Annualized rate.

4.1940000000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 463

### Item C.1. Identification of investment.

a. Name of issuer (if any).	ABBVIE INC
b. LEI (if any) of issuer. (1)	FR5LCKFTG8054YNNRU85
c. Title of the issue or description of the investment.	ABBVIE INC
d. CUSIP (if any).	00287Y109

At least one of the following other identifiers:

- ISIN	US00287Y1091
- Ticker (if ISIN is not available).	ABBV
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ABBV
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	448500.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	64364235.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2699517061

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
--------------------------	--------------------------

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 464

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AIRBNB INC

b. LEI (if any) of issuer. [\(1\)](#) 549300HMUDNO0RY56D37

c. Title of the issue or description of the investment. AIRBNB INC CL A

d. CUSIP (if any). 009066101

At least one of the following other identifiers:

- ISIN US0090661010

- Ticker (if ISIN is not available). ABNB

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	ABNB
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	171986.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19087006.280000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0800533077

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

	N/A
--	-----

Item C.10. Repurchase and reverse repurchase agreements.

	N/A
--	-----

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 465

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CITIGROUP INC
- b. LEI (if any) of issuer. [\(1\)](#) 6SHGI4ZSSLCXXQSBB395
- c. Title of the issue or description of the investment. CITIGROUP INC SR UNSEC 3.106% 04-08-26
- d. CUSIP (if any). 172967MQ1

At least one of the following other identifiers:

- ISIN US172967MQ12
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC60907
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance 14050000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13670748.350000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0573368400

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-04-08
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	3.1060000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)	
--	--

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 466

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | CANADIAN NATURAL RESOURCES LTD                     |
| b. LEI (if any) of issuer. (1)                          | 549300T15RIMIKZC5Q38                               |
| c. Title of the issue or description of the investment. | CANADIAN NATURAL RESOURCES SR UNSEC 2.95% 07-15-30 |
| d. CUSIP (if any).                                      | 136385BA8  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US136385BA87 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCC63271     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                      |
|--------------------------------|----------------------|
| a. Balance                     | 9875000.000000000000 |
| b. Units                       | Principal amount     |
| c. Description of other units. |                      |

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8941674.250000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0375025077

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-07-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.950000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 467

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CONAGRA BRANDS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	54930035UDEIH090K650
c. Title of the issue or description of the investment.	CONAGRA FOODS INC SR UNSEC 1.375% 11-01-27
d. CUSIP (if any).	205887CF7

At least one of the following other identifiers:

- ISIN	US205887CF79
--------	--------------

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

FCC65417

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

b. Units

c. Description of other units.

d. Currency. (3).

e. Value. (4).

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

355000.000000000000

Principal amount

United States Dollar

307351.190000000000

0.0012890696

**Item C.3. Payoff profile.**

a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6).

b. Issuer type. (7).

Debt

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).

b. Investment ISO country code. (9).

UNITED STATES OF AMERICA

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-11-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.375000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CSX CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300JVQR4N1MMP3Q88
c. Title of the issue or description of the investment.	CSX CORP SR UNSEC 2.5% 05-15-51
d. CUSIP (if any).	126408HT3

At least one of the following other identifiers:

- ISIN	US126408HT35
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC66351
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	275000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	196234.780000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008230334

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2051-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 469

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CARRIER GLOBAL CORP
- b. LEI (if any) of issuer. (1) 549300JE3W6CWY2NAN77
- c. Title of the issue or description of the investment. CARRIER GLOBAL CORP SR UNSEC 2.493% 02-15-27
- d. CUSIP (if any). 14448CAP9

At least one of the following other identifiers:

- ISIN US14448CAP95
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC66407
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 277000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 259344.300000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0010877226

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.493000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 470

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CARRIER GLOBAL CORP

b. LEI (if any) of issuer. (1) 549300JE3W6CWY2NAN77

c. Title of the issue or description of the investment. CARRIER GLOBAL CORP SR UNSEC 2.242% 02-15-25

d. CUSIP (if any). 14448CAN4

At least one of the following other identifiers:

- ISIN US14448CAN48

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC66408

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 210000.000000000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 202988.310000000000



f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008513585

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.242000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 471

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CIGNA CORP
- b. LEI (if any) of issuer. [\(1\)](#)

549300VIWYMSIGT1U456
- c. Title of the issue or description of the investment.

CIGNA CORPORATION SR UNSEC 2.375% 03-15-31
- d. CUSIP (if any).

125523CM0

At least one of the following other identifiers:

- ISIN

US125523CM05
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCC68327
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	49000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	43349.220000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001818121

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-03-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 472

**Item C.1. Identification of investment.**

a. Name of issuer (if any). COMMONWEALTH BANK OF AUSTRALIA

b. LEI (if any) of issuer. <a href="#">(1)</a>	MSFSBD3QN1GSN7Q6C537
c. Title of the issue or description of the investment.	COMMONWEALTH BK OF AUSTRALIA 144A LIFE SUB 2.688% 03-11-31
d. CUSIP (if any).	202712BN4

At least one of the following other identifiers:

- ISIN	US202712BN45
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC68379
Description of other unique identifier.	CG Symbol

#### *Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	14075000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	11754454.750000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0492996633

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	AUSTRALIA
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-03-11

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.688000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 473

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CORPORATE OFFICE PROPERTIES LP
- b. LEI (if any) of issuer. (1)

H0TWO5VRNEP6CQAWPX27
- c. Title of the issue or description of the investment.

CORPORATE OFFICE PROP LP SR UNSEC 2.75% 04-15-31
- d. CUSIP (if any).

22003BAM8

At least one of the following other identifiers:

- ISIN

US22003BAM81
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCC68440
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

180000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

147266.820000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0006176556

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-04-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).



**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 474

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CITIGROUP INC
- b. LEI (if any) of issuer. [\(1\)](#) 6SHGI4ZSSLCXXQSBB395
- c. Title of the issue or description of the investment. CITIGROUP INC SR UNSEC 0.981% 05-01-25/24
- d. CUSIP (if any). 172967MX6

At least one of the following other identifiers:

- ISIN US172967MX62
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC69784
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6812000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6453552.560000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0270670120
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-05-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	0.9810000000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 475

**Item C.1. Identification of investment.**

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | ABBOTT LABORATORIES  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | HQD377W2YR662HK5JX27 |
| c. Title of the issue or description of the investment. | ABBOTT LABORATORIES  |
| d. CUSIP (if any).                                      | 002824100            |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US0028241000 |
| - Ticker (if ISIN is not available).   | ABT          |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | ABT          |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	4155943.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	452332836.120000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.8971408709

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 476

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ACCENTURE PLC
- b. LEI (if any) of issuer. (1) 549300JY6CF6DO4YFQ03
- c. Title of the issue or description of the investment. ACCENTURE PLC CL A
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN IE00B4BNMY34
- Ticker (if ISIN is not available). ACN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used ACN
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 190700.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 58403782.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2449528157

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 477

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CITIGROUP INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	6SHGI4ZSSLCXXQSBB395
c. Title of the issue or description of the investment.	CITIGROUP INC SR UNSEC 1.462% 06-09-27/26
d. CUSIP (if any).	172967NA5

At least one of the following other identifiers:

- ISIN	US172967NA50
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC70688
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	19550000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	17608724.100000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0738532061

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2027-06-09

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

1.4620000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No



## Schedule of Portfolio Investments Record: 478

### Item C.1. Identification of investment.

a. Name of issuer (if any).	COMCAST CORP
b. LEI (if any) of issuer. (1)	51M0QTTNCGUN7KFCFZ59
c. Title of the issue or description of the investment.	COMCAST CORPORATION EUR SR UNSEC 0.0% 09-14-26
d. CUSIP (if any).	20030NDX6

At least one of the following other identifiers:

- ISIN	XS2385397901
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC73019
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4905000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4707678.650000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0197445970

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-09-14

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 479****Item C.1. Identification of investment.**

- a. Name of issuer (if any). COMCAST CORP
- b. LEI (if any) of issuer. (1) 51M0QTTNCGUN7KFCFZ59
- c. Title of the issue or description of the investment. COMCAST CORPORATION EUR SR UNSEC 0.25% 09-14-29
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2385398206
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC73020
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 5185000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 4737616.270000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0198701592

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-09-14

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 480

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CONTINENTAL RESOURCES INC
- b. LEI (if any) of issuer. [\(1\)](#) XXRTID9RYWOZ0UPIVR53
- c. Title of the issue or description of the investment. CONTINENTAL RESOURCES 144A LIFE SR UNSEC 2.875% 04-01-32
- d. CUSIP (if any). 212015AV3

At least one of the following other identifiers:

- ISIN US212015AV31
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC74670
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 11773000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	9624780.690000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0403675421

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-04-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.875000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 481

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

OHIO ST TPK COMMN

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

OH TURNPIKE INFRASTR JR LIEN TAXABLE 20A SF 3.216% 02-15-48

d. CUSIP (if any).

67760HNB3

At least one of the following other identifiers:

- ISIN

US67760HNB32

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FXO107912
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4090000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3319975.700000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0139243961

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2048-02-15
b. Coupon.	
i. Coupon category. (13)	Fixed



ii. Annualized rate.3.216000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 482

Item C.1. Identification of investment.

a. Name of issuer (if any).	ADOBE INC
b. LEI (if any) of issuer. (1)	FU4LY2G4933NH2E1CP29
c. Title of the issue or description of the investment.	ADOBE INC
d. CUSIP (if any).	00724F101

At least one of the following other identifiers:

- ISIN	US00724F1012
- Ticker (if ISIN is not available).	ADBE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ADBE
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	127341.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52225090.920000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2190386073

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

Category.	N/A
<b>Item C.8. Fair value level.</b>	
a. Level within the fair value hierarchy <a href="#">(12)</a> .	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
<b>Item C.9. Debt securities.</b>	
N/A	
<b>Item C.10. Repurchase and reverse repurchase agreements.</b>	
N/A	
<b>Item C.11. Derivatives.</b>	
N/A	
<b>Item C.12. Securities lending.</b>	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 483

<b>Item C.1. Identification of investment.</b>	
a. Name of issuer (if any).	AEGON NV
b. LEI (if any) of issuer. <a href="#">(1)</a> .	O4QK7KMMK83ITNTHUG69
c. Title of the issue or description of the investment.	AEGON NV
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
- ISIN	NL0000303709
- Ticker (if ISIN is not available).	AGN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEGN1
Description of other unique identifier.	CG Symbol
<b>Item C.2. Amount of each investment.</b>	
Balance. <a href="#">(2)</a> .	
a. Balance	7948000.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	34917328.500000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1464476724

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 484

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CANADIAN PACIFIC RAILWAY CO

b. LEI (if any) of issuer. (1)

54930036474DURYNB481

c. Title of the issue or description of the investment.

CANADIAN PACIFIC RAILWAY SR UNSEC 2.45% 12-02-31

d. CUSIP (if any).

13645RBF0

At least one of the following other identifiers:

- ISIN

US13645RBF01

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCC74905

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

164000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

147522.100000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0006187263

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-12-02

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.450000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 485

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CANADIAN PACIFIC RAILWAY CO
- b. LEI (if any) of issuer. [\(1\)](#) 54930036474DURYNB481
- c. Title of the issue or description of the investment. CANADIAN PACIFIC RAILWAY SR UNSEC 3.1% 12-02-51
- d. CUSIP (if any). 13645RBH6

At least one of the following other identifiers:

- ISIN US13645RBH66
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCC74908
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 13661000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 10783132.760000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0452258166

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2051-12-02

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.100000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------



iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 486**

*Item C.1. Identification of investment.*

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | AIRBUS SE            |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | MINO79WLOO247M1IL051 |
| c. Title of the issue or description of the investment. | AIRBUS SE (BEARER)   |
| d. CUSIP (if any).                                      | N/A                  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | NL0000235190 |
| - Ticker (if ISIN is not available).   | AIR          |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | AIR.PA       |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. (2)

a. Balance	170000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	18383430.880000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0771024239

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 487

### Item C.1. Identification of investment.

a. Name of issuer (if any).

AIR LIQUIDE SA

b. LEI (if any) of issuer. (1)

969500MMPQVHK671GT54

c. Title of the issue or description of the investment.

AIR LIQUIDE SA (BEARER)

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

FR0000120073

- Ticker (if ISIN is not available).

AI

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

AIRP1

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

177210.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

24423330.700000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.1024345243

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 488

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CITIGROUP INC

b. LEI (if any) of issuer. (1) 6SHGI4ZSSLCXXQSBB395

c. Title of the issue or description of the investment. CITIGROUP INC SR UNSEC 2.014% 01-25-26/25

d. CUSIP (if any). 17327CAN3

At least one of the following other identifiers:

- ISIN	US17327CAN39
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC76992
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	914000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	868159.240000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0036411692

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-01-25
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	2.0140000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 489

## Item C.1. Identification of investment.

a. Name of issuer (if any).	COREBRIDGE FINANCIAL INC
b. LEI (if any) of issuer. (1)	549300XY1661QCIA7J65
c. Title of the issue or description of the investment.	COREBRIDGE FINANCIAL 144A SR UNSEC 3.9% 04-05-32
d. CUSIP (if any).	21871XAG4

At least one of the following other identifiers:

- ISIN	US21871XAG43
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCC78634
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5620000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5235153.640000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0219568936

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-04-05

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.900000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A



**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 490****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ALLFUNDS GROUP PLC
- b. LEI (if any) of issuer. [\(1\)](#) 9598005U8TZQ8Q64SC71
- c. Title of the issue or description of the investment. ALLFUNDS GROUP PLC
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN GB00BNTJ3546
- Ticker (if ISIN is not available). ALLFG
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used ALLFG1
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1083800.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 9142515.250000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0383448602

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Equity-common
- b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 491

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). AMGEN INC
- b. LEI (if any) of issuer. [\(1\)](#) 62QBXGPJ34PQ72Z12S66
- c. Title of the issue or description of the investment. AMGEN INC

d. CUSIP (if any).	031162100
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At least one of the following other identifiers:

- ISIN	US0311621009
- Ticker (if ISIN is not available).	AMGN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AMGN
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	216424.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53558447.280000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2246308718

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 492

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). GENERAL DYNAMICS CORP
- b. LEI (if any) of issuer. [\(1\)](#) 9C1X8XOOTYY2FNYTVH06
- c. Title of the issue or description of the investment. GENERAL DYNAMICS CORP
- d. CUSIP (if any). 369550108

At least one of the following other identifiers:

- ISIN US3695501086
- Ticker (if ISIN is not available). GD
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used GD
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 538400.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar

e. Value. <a href="#">(4)</a>	122039128.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5118474696

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 493

## Item C.1. Identification of investment.

a. Name of issuer (if any).	GENERAL ELECTRIC CO
b. LEI (if any) of issuer. (1)	3C7474T6CDKPR9K6YT90
c. Title of the issue or description of the investment.	GENERAL ELECTRIC CO
d. CUSIP (if any).	369604301

At least one of the following other identifiers:

- ISIN	US3696043013
- Ticker (if ISIN is not available).	GE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	GE
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2275097.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	168152419.270000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7052524196

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

N/A	
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Item C.10. Repurchase and reverse repurchase agreements.

N/A	
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Item C.11. Derivatives.

N/A	
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Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 494

Item C.1. Identification of investment.	
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a. Name of issuer (if any).	GILEAD SCIENCES INC
b. LEI (if any) of issuer. (1)	549300WTZWR07K8MNV44
c. Title of the issue or description of the investment.	GILEAD SCIENCES INC
d. CUSIP (if any).	375558103

At least one of the following other identifiers:

- ISIN	US3755581036
- Ticker (if ISIN is not available).	GILD
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	GILD
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1749930.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	104558317.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4385307492

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 495

Item C.1. Identification of investment.

- a. Name of issuer (if any). GENERAL MOTORS CO
- b. LEI (if any) of issuer. (1) 54930070NSV60J38I987
- c. Title of the issue or description of the investment. GENERAL MOTORS COMPANY
- d. CUSIP (if any). 37045V100

At least one of the following other identifiers:

- ISIN US37045V1008
- Ticker (if ISIN is not available). GM
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used GM
- Description of other unique identifier. CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 5952700.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 215844902.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.9052806975

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 496

Item C.1. Identification of investment.

a. Name of issuer (if any).	AMAZON.COM INC
b. LEI (if any) of issuer. (1)	ZXTILKJKG63JELOEG630
c. Title of the issue or description of the investment.	AMAZON.COM INC
d. CUSIP (if any).	023135106

At least one of the following other identifiers:

- ISIN	US0231351067
- Ticker (if ISIN is not available).	AMZN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AMZN
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	296080.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	39955996.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1675804784

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 497

Item C.1. Identification of investment.

- a. Name of issuer (if any).

APTIV PLC
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

APTIV PLC
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

JE00B783TY65
- Ticker (if ISIN is not available).

APTV
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

APTV
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

164516.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

17256083.240000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0723741859

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 498

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ASTRA INTERNATIONAL TBK PT
b. LEI (if any) of issuer. (1)	529900L49TRJOMG4DK47
c. Title of the issue or description of the investment.	ASTRA INTL (INDON)
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	ID1000122807
- Ticker (if ISIN is not available).	ASII
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ASII1
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	66063040.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	28284774.110000000000
f. Exchange rate.	14832.499997
g. Percentage value compared to net assets of the Fund.	0.1186299041

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDONESIA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 499

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BROADCOM INC

b. LEI (if any) of issuer. [\(1\)](#) 549300WV6GIDOZJTV909

c. Title of the issue or description of the investment. BROADCOM INC

d. CUSIP (if any). 11135F101

At least one of the following other identifiers:

- ISIN US11135F1012

- Ticker (if ISIN is not available). AVGO

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used AVGO

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1062620.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	569011757.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.3865069595

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 500

Item C.1. Identification of investment.

- a. Name of issuer (if any). ALPHABET INC
- b. LEI (if any) of issuer. (1) 5493006MHB84DD0ZWV18
- c. Title of the issue or description of the investment. ALPHABET INC CL C
- d. CUSIP (if any). 02079K107

At least one of the following other identifiers:

- ISIN US02079K1079
- Ticker (if ISIN is not available). GOOG
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used GOOG
- Description of other unique identifier. CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 521420.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 60818428.800000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2550801484

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 501

Item C.1. Identification of investment.

a. Name of issuer (if any).	ALPHABET INC
b. LEI (if any) of issuer. (1)	5493006MHB84DD0ZWV18
c. Title of the issue or description of the investment.	ALPHABET INC CL A
d. CUSIP (if any).	02079K305

At least one of the following other identifiers:

- ISIN	US02079K3059
- Ticker (if ISIN is not available).	GOOGL
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	GOOGL
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1609680.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	187237977.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7852996544

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 502

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). ASTRAZENECA PLC
- b. LEI (if any) of issuer. (1) PY6ZZQWO2IZFZC3IOL08
- c. Title of the issue or description of the investment. ASTRAZENECA PLC (GBP)
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN GB0009895292
- Ticker (if ISIN is not available). AZN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used AZN1
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 800000.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) 105159977.260000000000

f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.4410541860

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 503

## Item C.1. Identification of investment.

a. Name of issuer (if any).	B3 SA - BRASIL BOLSA BALCAO
b. LEI (if any) of issuer. (1)	4GTK5S46E6H318LMDS44
c. Title of the issue or description of the investment.	B3 SA - BRASIL BOLSA BALCAO
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	BRB3SAACNOR6
- Ticker (if ISIN is not available).	B3SA3
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	B3SA3
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	130427439.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	279553989.780000000000
f. Exchange rate.	5.174099
g. Percentage value compared to net assets of the Fund.	1.1724846337

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 504

**Item C.1. Identification of investment.**

a. Name of issuer (if any). HDFC BANK LTD

b. LEI (if any) of issuer. [\(1\)](#) 335800ZQ6I4E2JXENC50

c. Title of the issue or description of the investment. HDFC BANK LTD

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN INE040A01034

- Ticker (if ISIN is not available). HDFCB

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used HDBK1

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4280581.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	78178800.920000000000
f. Exchange rate.	79.261250
g. Percentage value compared to net assets of the Fund.	0.3278917351

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 505

Item C.1. Identification of investment.

- a. Name of issuer (if any).

HOUSING DEVELOPMENT FINANCE CORP LTD
- b. LEI (if any) of issuer. (1)

3358000X2H9AP7NHLT64
- c. Title of the issue or description of the investment.

HOUSING DEVELOPMENT FINANCE CORP (HDFC)
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

INE001A01036
- Ticker (if ISIN is not available).

HDFC
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

HDFC1
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

2750000.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

India Rupee
- e. Value. (4)

82821928.830000000000
- f. Exchange rate.

79.261249
- g. Percentage value compared to net assets of the Fund.

0.3473655982

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 506

Item C.1. Identification of investment.

a. Name of issuer (if any).	BAE SYSTEMS PLC
b. LEI (if any) of issuer. (1)	8SVCSVKSGDWMW2QHOH83
c. Title of the issue or description of the investment.	BAE SYSTEMS PLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	GB0002634946
- Ticker (if ISIN is not available).	BA/
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BAES1
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	16784149.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	157829800.410000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.6619580563

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 507

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BRITISH AMERICAN TOBACCO PLC
- b. LEI (if any) of issuer. (1)

213800FKA5MF17RJKT63
- c. Title of the issue or description of the investment.

BRITISH AMERICAN TOBACCO PLC
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GB0002875804
- Ticker (if ISIN is not available).

BATS
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BATS1
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

1760700.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United Kingdom Pound
- e. Value. (4)

69199586.560000000000

f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.2902317794

Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8).	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9).	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 508

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BAYER AG
b. LEI (if any) of issuer. (1)	549300J4U55H3WP1XT59
c. Title of the issue or description of the investment.	BAYER AG
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DE000BAY0017
- Ticker (if ISIN is not available).	BAYN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BAYGN1
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	553200.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	32238743.610000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1352133501

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 509

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BANK CENTRAL ASIA TBK PT

b. LEI (if any) of issuer. [\(1\)](#) 254900BR956G2OHVOM21

c. Title of the issue or description of the investment. BANK CENTRAL ASIA TBK PT

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN ID1000109507

- Ticker (if ISIN is not available). BBCA

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BBCA1

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	71770000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Indonesia Rupiah
e. Value. <a href="#">(4)</a>	35745032.410000000000
f. Exchange rate.	14832.500000
g. Percentage value compared to net assets of the Fund.	0.1499191668

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	INDONESIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 510

### Item C.1. Identification of investment.

- a. Name of issuer (if any). BCE INC
- b. LEI (if any) of issuer. [\(1\)](#) 5493001I9203PRB5KR45
- c. Title of the issue or description of the investment. BCE INC
- d. CUSIP (if any). 05534B760

At least one of the following other identifiers:

- ISIN CA05534B7604
- Ticker (if ISIN is not available). BCE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BCE.TO
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1428000.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 72149935.570000000000
- f. Exchange rate. 1.280550
- g. Percentage value compared to net assets of the Fund. 0.3026059147

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 511

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BHP GROUP LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	WZE1WSENV6JSZFK0JC28
c. Title of the issue or description of the investment.	BHP GROUP LTD CDI
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	AU000000BHP4
- Ticker (if ISIN is not available).	BHP
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BHPB.L
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3949810.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	108721347.740000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.4559910223

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 512

Item C.1. Identification of investment.

- a. Name of issuer (if any).

HEINEKEN NV
- b. LEI (if any) of issuer. (1)

724500K5PTPSST86UQ23
- c. Title of the issue or description of the investment.

HEINEKEN NV
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

NL0000009165
- Ticker (if ISIN is not available).

HEIA
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

HEIN1
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

476000.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

46891614.970000000000

f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1966693376

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 513

## Item C.1. Identification of investment.

a. Name of issuer (if any).	HONEYWELL INTERNATIONAL INC
b. LEI (if any) of issuer. (1)	ISRPG12PN4EIEOEMW547
c. Title of the issue or description of the investment.	HONEYWELL INTERNATIONAL INC
d. CUSIP (if any).	438516106

At least one of the following other identifiers:

- ISIN	US4385161066
- Ticker (if ISIN is not available).	HON
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	HON
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	417755.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	80401127.300000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3372124517

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 514

**Item C.1. Identification of investment.**

a. Name of issuer (if any). HUMANA INC

b. LEI (if any) of issuer. [\(1\)](#) 529900YLDW34GJAO4J06

c. Title of the issue or description of the investment. HUMANA INC

d. CUSIP (if any). 444859102

At least one of the following other identifiers:

- ISIN US4448591028

- Ticker (if ISIN is not available). HUM

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used HUM

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	75374.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36330268.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1523737186

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 515

Item C.1. Identification of investment.

- a. Name of issuer (if any).

IBERDROLA SA
- b. LEI (if any) of issuer. (1)

5QK37QC7NWOJ8D7WVQ45
- c. Title of the issue or description of the investment.

IBERDROLA SA (BEARER)
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

ES0144580Y14
- Ticker (if ISIN is not available).

IBE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

IBE2
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

4812024.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

51267720.240000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.2150232741

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SPAIN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 516

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BAKER HUGHES CO
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BAKER HUGHES CO CL A
d. CUSIP (if any).	05722G100

At least one of the following other identifiers:

- ISIN	US05722G1004
- Ticker (if ISIN is not available).	BKR
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BKR
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1109000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28490210.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1194915281

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 517

Item C.1. Identification of investment.

- a. Name of issuer (if any).

BIOMARIN PHARMACEUTICAL INC
- b. LEI (if any) of issuer. (1)

NSLL8ITTRR0J5HEMR848
- c. Title of the issue or description of the investment.

BIOMARIN PHARMACEUTICAL INC
- d. CUSIP (if any).

09061G101

At least one of the following other identifiers:

- ISIN

US09061G1013
- Ticker (if ISIN is not available).

BMRN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

BMRN
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

426517.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

36701787.850000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1539319196

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 518

## Item C.1. Identification of investment.

a. Name of issuer (if any).	BNP PARIBAS
b. LEI (if any) of issuer. (1)	R0MUWSFPU8MPRO8K5P83
c. Title of the issue or description of the investment.	BNP PARIBAS
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	FR0000131104
- Ticker (if ISIN is not available).	BNP
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BNPP1
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	819600.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	38849237.140000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1629385923

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 519

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BP PLC

b. LEI (if any) of issuer. [\(1\)](#) 213800LH1BZH3DI6G760

c. Title of the issue or description of the investment. BP PLC

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN GB0007980591

- Ticker (if ISIN is not available). BP/

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BP1

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	11837132.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	57980767.760000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.2431786407

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 520

### Item C.1. Identification of investment.

- a. Name of issuer (if any). INTERCONTINENTAL HOTELS GROUP PLC
- b. LEI (if any) of issuer. [\(1\)](#) 2138007ZFYRUSLU3J98
- c. Title of the issue or description of the investment. INTERCONTINENTAL HOTELS GROUP PLC
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN GB00BHJYC057
- Ticker (if ISIN is not available). IHG
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used IHG.L
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 787200.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United Kingdom Pound
- e. Value. [\(4\)](#) 46779421.810000000000
- f. Exchange rate. 0.821152
- g. Percentage value compared to net assets of the Fund. 0.1961987854

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 521

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	IMPERIAL BRANDS PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300DFVPOB67JL3A42
c. Title of the issue or description of the investment.	IMPERIAL BRANDS PLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	GB0004544929
- Ticker (if ISIN is not available).	IMB
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IMB1
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6131200.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	134858567.450000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.5656138128

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 522

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ING GROEP NV
- b. LEI (if any) of issuer. (1)

549300NYKK9MWM7GGW15
- c. Title of the issue or description of the investment.

ING GROEP NV
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

NL0011821202
- Ticker (if ISIN is not available).

INGA
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

INGA1
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

13244000.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

128710702.790000000000

f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.5398288943

Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8).	NETHERLANDS
b. Investment ISO country code. (9).	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 523

## Item C.1. Identification of investment.

a. Name of issuer (if any).	ITC LTD
b. LEI (if any) of issuer. (1)	335800WLOU3OFWFTMP43
c. Title of the issue or description of the investment.	ITC LTD
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	INE154A01025
- Ticker (if ISIN is not available).	ITC
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ITC1
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	60214000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	230539541.810000000000
f. Exchange rate.	79.261249
g. Percentage value compared to net assets of the Fund.	0.9669118671

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 524**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). JPMORGAN CHASE & CO

b. LEI (if any) of issuer. [\(1\)](#) 8I5DZWZKVSZI1NUHU748

c. Title of the issue or description of the investment. JPMORGAN CHASE & CO

d. CUSIP (if any). 46625H100

At least one of the following other identifiers:

- ISIN US46625H1005

- Ticker (if ISIN is not available). JPM

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used JPM

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	344000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39683840.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1664390218

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 525

### Item C.1. Identification of investment.

- a. Name of issuer (if any). KBC GROUP NV
- b. LEI (if any) of issuer. [\(1\)](#) 213800X3Q9LSAKRUWY91
- c. Title of the issue or description of the investment. KBC GROUP NV
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN BE0003565737
- Ticker (if ISIN is not available). KBC
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used KBC.BR
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 507386.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 26616408.670000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.1116325694

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	BELGIUM
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 526

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	BUREAU VERITAS SA
b. LEI (if any) of issuer. (1)	969500TPU5T3HA5D1F11
c. Title of the issue or description of the investment.	BUREAU VERITAS SA
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	FR0006174348
- Ticker (if ISIN is not available).	BVI
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BVII
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	492000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	13571301.480000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0569197473

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FRANCE
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 527**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). CITIGROUP INC
- b. LEI (if any) of issuer. (1) 6SHGI4ZSSLCXXQSBB395
- c. Title of the issue or description of the investment. CITIGROUP INC
- d. CUSIP (if any). 172967424

At least one of the following other identifiers:

- ISIN US1729674242
- Ticker (if ISIN is not available). C
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used C
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1945000.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 100945500.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.4233781377

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 528

## Item C.1. Identification of investment.

a. Name of issuer (if any).	KINGSPAN GROUP PLC
b. LEI (if any) of issuer. (1)	635400HM7V74SUB9OG75
c. Title of the issue or description of the investment.	KINGSPAN GROUP PLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	IE0004927939
- Ticker (if ISIN is not available).	KSP
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	KSP1
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1250000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	81111561.790000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.3401921034

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 529

**Item C.1. Identification of investment.**

a. Name of issuer (if any). KOTAK MAHINDRA BANK LTD

b. LEI (if any) of issuer. [\(1\)](#) 335800E6GTTXKHXE2I75

c. Title of the issue or description of the investment. KOTAK MAHINDRA BANK LTD

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN INE237A01028

- Ticker (if ISIN is not available). KMB

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used KTKM1

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	4963621.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	113668938.390000000000
f. Exchange rate.	79.261250
g. Percentage value compared to net assets of the Fund.	0.4767418404

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 530

Item C.1. Identification of investment.

- a. Name of issuer (if any). L3HARRIS TECHNOLOGIES INC
- b. LEI (if any) of issuer. (1) 549300UTE50ZMDBG8A20
- c. Title of the issue or description of the investment. L3HARRIS TECHNOLOGIES INC
- d. CUSIP (if any). 502431109

At least one of the following other identifiers:

- ISIN US5024311095
- Ticker (if ISIN is not available). LHX
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used LHX
- Description of other unique identifier. CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 74000.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 17757780.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0744783653

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 531

Item C.1. Identification of investment.

a. Name of issuer (if any).	LINDE PLC
b. LEI (if any) of issuer. (1)	8945002PAZHZLBGKGF02
c. Title of the issue or description of the investment.	LINDE PLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	IE00BZ12WP82
- Ticker (if ISIN is not available).	LIN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LIN
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	412987.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	124722074.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5231000829

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 532

Item C.1. Identification of investment.

- a. Name of issuer (if any).

CARRIER GLOBAL CORP
- b. LEI (if any) of issuer. (1)

549300JE3W6CWY2NAN77
- c. Title of the issue or description of the investment.

CARRIER GLOBAL CORP
- d. CUSIP (if any).

14448C104

At least one of the following other identifiers:

- ISIN

US14448C1045
- Ticker (if ISIN is not available).

CARR
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

CARR
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

3117000.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

126332010.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.5298523573

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 533

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CAPITAL GROUP CENTRAL CORPORATE BOND FUND
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CAPITAL GROUP CENTRAL CORPORATE BOND FUND CL M (CCBF CL M)
d. CUSIP (if any).	14020L100

At least one of the following other identifiers:

- ISIN	US14020L1008
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CCBFX
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1689988.220000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14702897.510000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0616658035

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Registered fund

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 534

Item C.1. Identification of investment.

a. Name of issuer (if any).	LOCKHEED MARTIN CORP
b. LEI (if any) of issuer. (1)	DPRBOZP0K5RM2YE8UU08
c. Title of the issue or description of the investment.	LOCKHEED MARTIN CORP
d. CUSIP (if any).	539830109

At least one of the following other identifiers:

- ISIN	US5398301094
- Ticker (if ISIN is not available).	LMT
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LMT
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	36500.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	15104065.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0633483505

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment



represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 535

### Item C.1. Identification of investment.

a. Name of issuer (if any).

LUFAX HOLDING LTD

b. LEI (if any) of issuer. (1)

254900TYH7RTK8E9NH16

c. Title of the issue or description of the investment.

LUFAX HOLDING LTD ADR

d. CUSIP (if any).

54975P102

At least one of the following other identifiers:

- ISIN

US54975P1021

- Ticker (if ISIN is not available).

LU

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

LU

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2853800.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

13070404.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0548189202

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CHINA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 536

**Item C.1. Identification of investment.**

a. Name of issuer (if any). LVMH MOET HENNESSY LOUIS VUITTON SE

b. LEI (if any) of issuer. (1) IOG4E947OATN0KJYSD45

c. Title of the issue or description of the investment. LVMH MOET HENNESSY LOUIS VUITTON SE

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN	FR0000121014
- Ticker (if ISIN is not available).	MC
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LVMH1
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	154160.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	107234779.400000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.4497561675

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 537

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. AUD FWD PUR FROM USD 9/27/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCA712546

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1.000000000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) N/A

e. Value. (4) 223634.760000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0009379523

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)  
Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 18274701.750000000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 26450000.000000000000

Description of currency purchased.	Australia Dollar
iii. Settlement date.	2022-09-27
iv. Unrealized appreciation or depreciation. (24)	223634.760000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 538

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CROWN CASTLE INC
b. LEI (if any) of issuer. (1)	54930012H97VSM0I2R19
c. Title of the issue or description of the investment.	CROWN CASTLE INC (REIT)
d. CUSIP (if any).	22822V101

At least one of the following other identifiers:

- ISIN	US22822V1017
- Ticker (if ISIN is not available).	CCI
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CCI
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	895600.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	161799096.000000000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.6786057818
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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b. Issuer type. (7)	Corporate
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**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
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b. Investment ISO country code. (9)	
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**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CIE FINANCIERE RICHEMONT SA
b. LEI (if any) of issuer. (1)	549300YIPGJ6UX2QPS51
c. Title of the issue or description of the investment.	COMPAGNIE FINANCIERE RICHEMONT SA A
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	CH0210483332
- Ticker (if ISIN is not available).	CFR
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CFR1
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	266699.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	32267187.100000000000
f. Exchange rate.	0.951849
g. Percentage value compared to net assets of the Fund.	0.1353326457

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**



a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 540

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

N/A

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

AUD FWD SALE TO USD 9/12/2022

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

MCA727774

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

1.000000000000

b. Units

Number of contracts

c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-368326.880000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0015448093

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

**Counterparty Info Record**

**Name of counterparty**

**LEI (if any) of counterparty**

#1

HSBC BANK USA NA

11E8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold.	67411000.000000000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	46767466.570000000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2022-09-12

iv. Unrealized appreciation or depreciation.  
(24)

-368326.880000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 541

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AUD FWD SALE TO USD 9/12/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCA727811
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A

e. Value. <a href="#">(4)</a>	-13222.640000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000554574

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument <a href="#">(21)</a>	Forward
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK USA NA	1IE8VN30JCEQV1H4R804

i. Amount and description of currency sold.	
Amount of currency sold.	2420000.000000000000

Description of currency sold.	Australia Dollar
ii. Amount and description of currency purchased.	
Amount of currency purchased.	1678913.960000000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-09-12
iv. Unrealized appreciation or depreciation. (24)	-13222.640000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 542

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AUD FWD PUR FROM USD 9/12/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCA728120
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	3910.350000000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 0.0000164005

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold. 2744063.550000000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3930000.000000000000
Description of currency purchased.	Australia Dollar
iii. Settlement date.	2022-09-12
iv. Unrealized appreciation or depreciation. (24)	3910.350000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 543

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BRL FWD SALE TO USD NDF 8/10/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCB574036
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-2486229.060000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0104275577

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.

171700000.000000000000

Description of currency sold.

Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.

30577173.080000000000

Description of currency purchased.

United States Dollar



iii. Settlement date.	2022-08-10
iv. Unrealized appreciation or depreciation. (24)	-2486229.060000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 544

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BRL FWD PUR FROM USD NDF 8/10/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCB590077
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	3622387.050000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0151927474

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Derivative-foreign exchange
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) N/A
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument (21) Forward
- b. Counterparty.

- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97

- i. Amount and description of currency sold.

Amount of currency sold. 29441015.090000000000

Description of currency sold. United States Dollar

- ii. Amount and description of currency purchased.

Amount of currency purchased. 171700000.000000000000

Description of currency purchased. Brazil Real

- iii. Settlement date. 2022-08-10

iv. Unrealized appreciation or depreciation. (24)	3622387.050000000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 545

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COP FWD SALE TO USD NDF 8/5/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCC714120
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	141843.860000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005949110

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	14363080000.000000000000
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Description of currency sold.	Colombia Peso
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ii. Amount and description of currency purchased.

Amount of currency purchased.	3488207.970000000000
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Description of currency purchased.	United States Dollar
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iii. Settlement date.	2022-08-05
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iv. Unrealized appreciation or depreciation. <a href="#">(24)</a>	141843.860000000000
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**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 546****Item C.1. Identification of investment.**

- a. Name of issuer (if any). COMCAST CORP
- b. LEI (if any) of issuer. [\(1\)](#) 51M0QTTNCGUN7KFCFZ59
- c. Title of the issue or description of the investment. COMCAST CORP CL A
- d. CUSIP (if any). 20030N101

At least one of the following other identifiers:

- ISIN US20030N1019
- Ticker (if ISIN is not available). CMCSA
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used CMCSA
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6592140.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 247337092.800000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.0373629111

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 547

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CME GROUP INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	LCZ7XYGSLJUHFXNXD88
c. Title of the issue or description of the investment.	CME GROUP INC CL A

d. CUSIP (if any).	12572Q105
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At least one of the following other identifiers:

- ISIN	US12572Q1058
- Ticker (if ISIN is not available).	CME
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CME
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	144100.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	28745068.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1205604347

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 548****Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CAD FWD PUR FROM USD 8/8/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCC717510
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) N/A
- e. Value. [\(4\)](#) 69274.630000000000
- f. Exchange rate.



g. Percentage value compared to net assets of the Fund.

0.0002905465

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank	E570DZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.

4888086.930000000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	6348311.000000000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2022-08-08
iv. Unrealized appreciation or depreciation. (24)	69274.630000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 549

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CAD FWD PUR FROM USD 8/8/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCC717565
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	260956.570000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010944847

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.

18413356.050000000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

23914000.000000000000

Description of currency purchased.

Canada Dollar

iii. Settlement date.	2022-08-08
iv. Unrealized appreciation or depreciation. (24)	260956.570000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 550

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CZK FWD PUR FROM USD 8/15/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCC719500
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	30119.210000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001263238

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

N/A

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Forward

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.

Description of currency sold.

ii. Amount and description of currency purchased.

Amount of currency purchased.

Description of currency purchased.

iii. Settlement date.

1800428.500000000000

United States Dollar

44185000.000000000000

Czech Republic Koruna

2022-08-15

iv. Unrealized appreciation or depreciation. (24)	30119.210000000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 551

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CAD FWD PUR FROM USD 8/15/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCC720741
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	13508.940000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000566582

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	775190.820000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1010000.000000000000
Description of currency purchased.	Canada Dollar

iii. Settlement date.	2022-08-15
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iv. Unrealized appreciation or depreciation. <a href="#">(24)</a>	13508.940000000000
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**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 552****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CANADIAN NATURAL RESOURCES LTD
- b. LEI (if any) of issuer. (1) 549300T15RIMIKZC5Q38
- c. Title of the issue or description of the investment. CANADIAN NATURAL RESOURCES LTD
- d. CUSIP (if any). 136385101

At least one of the following other identifiers:

- ISIN CA1363851017
- Ticker (if ISIN is not available). CNQ
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used CNQ.TO
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 6430440.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) Canada Dollar
- e. Value. (4) 355078999.180000000000
- f. Exchange rate. 1.280550
- g. Percentage value compared to net assets of the Fund. 1.4892460329

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**



a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 553

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AMERICOLD REALTY TRUST INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300R7N1V5YV8MWH02
c. Title of the issue or description of the investment.	AMERICOLD REALTY TRUST INC

d. CUSIP (if any).	03064D108
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At least one of the following other identifiers:

- ISIN	US03064D1081
- Ticker (if ISIN is not available).	COLD
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	COLD
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	824500.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	27002375.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1132513608

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 554****Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CNH FWD PUR FROM USD 8/18/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCC721687
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) N/A
- e. Value. [\(4\)](#) 7.790000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0000000327

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 1473.980000000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	10000.000000000000
Description of currency purchased.	China Yuan Renminbi
iii. Settlement date.	2022-08-18
iv. Unrealized appreciation or depreciation. (24)	7.790000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 555

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CNH FWD SALE TO USD 8/18/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCC721718
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-43471.470000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0001823248

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.

55806086.000000000000

Description of currency sold.

China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.

8225719.010000000000

Description of currency purchased.

United States Dollar

iii. Settlement date.	2022-08-18
iv. Unrealized appreciation or depreciation. (24)	-43471.470000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 556

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DAVIDE CAMPARI-MILANO NV
b. LEI (if any) of issuer. (1)	213800ED5AN2J56N6Z02
c. Title of the issue or description of the investment.	DAVIDE CAMPARI-MILANO NV
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	NL0015435975
- Ticker (if ISIN is not available).	CPR
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CPRI1
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1289447.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	14336455.190000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0601288983

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) NETHERLANDS

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 557

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CSX CORP



b. LEI (if any) of issuer. <a href="#">(1)</a>	549300JVQR4N1MMP3Q88
c. Title of the issue or description of the investment.	CSX CORP
d. CUSIP (if any).	126408103

At least one of the following other identifiers:

- ISIN	US1264081035
- Ticker (if ISIN is not available).	CSX
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CSX
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	2442000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	78949860.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3311256539

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy ([12](#)) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 558

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CTP NV

b. LEI (if any) of issuer. ([1](#)) 3157000YTVO4TN65UM14

c. Title of the issue or description of the investment. CTP NV

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN NL00150006R6

- Ticker (if ISIN is not available). CTPNV

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used CTPNV1

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. ([2](#))

a. Balance 5060682.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	64999197.170000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.2726148174

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 559

### Item C.1. Identification of investment.

a. Name of issuer (if any).

CHEVRON CORP

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

CHEVRON CORP

d. CUSIP (if any).

166764100

At least one of the following other identifiers:

- ISIN

US1667641005

- Ticker (if ISIN is not available).

CVX

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

CVX

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

515900.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

84494102.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.3543789030

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Schedule of Portfolio Investments Record: 560

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CAD FWD SALE TO USD 8/8/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	MCC723734
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identifier used

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3).	N/A
e. Value. (4).	-2295.780000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000096288

**Item C.3. Payoff profile.**

a. Payoff profile. (5). ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Derivative-foreign exchange
b. Issuer type. (7).	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	N/A
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF NEW YORK MELLON/THE	HPFHU00Q28E4N0NFVK49

i. Amount and description of currency sold.

Amount of currency sold. 560000.000000000000

Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 435005.180000000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-08-08

iv. Unrealized appreciation or depreciation. [\(24\)](#) -2295.780000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 561

#### Item C.1. Identification of investment.

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. CAD FWD PUR FROM USD 8/25/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCC724089

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	94583.180000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003966938

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.



i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	11419574.290000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	14745000.000000000000
Description of currency purchased.	Canada Dollar

iii. Settlement date.

2022-08-25

iv. Unrealized appreciation or depreciation.  
(24)

94583.180000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 562

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. COP FWD SALE TO USD NDF 8/29/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCC726927
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-510541.920000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0021412771

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	67323990000.000000000000
Description of currency sold.	Colombia Peso

## ii. Amount and description of currency purchased.

Amount of currency purchased.	15101837.140000000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2022-08-29

iv. Unrealized appreciation or depreciation. (24)  
-510541.920000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 563****Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. DKK FWD SALE TO EUR 8/15/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCD719453
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	4837.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000202878

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument <a href="#">(21)</a>	Forward
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	97170333.000000000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	13058368.030000000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2022-08-15

iv. Unrealized appreciation or depreciation. 4837.200000000000  
(24)

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 564

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DKK FWD SALE TO EUR 8/25/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCD724199

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A

e. Value. (4)	-16990.740000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000712613

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	987155000.000000000000
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Description of currency sold.	Denmark Krone
ii. Amount and description of currency purchased.	
Amount of currency purchased.	132600139.690000000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2022-08-25
iv. Unrealized appreciation or depreciation. (24)	-16990.740000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 565

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DKK FWD SALE TO USD 8/25/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCD726906
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	13049.150000000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 0.0000547298

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold. 32364400.000000000000  
Description of currency sold. Denmark Krone

ii. Amount and description of currency purchased.



Amount of currency purchased.	4465350.430000000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-08-25
iv. Unrealized appreciation or depreciation. (24)	13049.150000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 566

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EUR FWD PUR FROM USD 8/11/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCE717121
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	1073438.110000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045021346

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.

233822405.410000000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

229619000.000000000000

Description of currency purchased.

Euro Member Countries

iii. Settlement date.	2022-08-11
iv. Unrealized appreciation or depreciation. (24)	1073438.110000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 567

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EUR FWD SALE TO USD 8/15/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCE719694
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-224286.480000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0009406857

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Derivative-foreign exchange
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) N/A
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument (21) Forward
- b. Counterparty.

- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

- i. Amount and description of currency sold.

Amount of currency sold. 16312000.000000000000

Description of currency sold. Euro Member Countries

- ii. Amount and description of currency purchased.

Amount of currency purchased. 16467371.800000000000

Description of currency purchased. United States Dollar

- iii. Settlement date. 2022-08-15

iv. Unrealized appreciation or depreciation. (24)	-224286.480000000000
--	----------------------

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 568

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DOMINION ENERGY INC
b. LEI (if any) of issuer. (1)	ILUL7B6Z54MRYCF6H308
c. Title of the issue or description of the investment.	DOMINION ENERGY INC
d. CUSIP (if any).	25746U109

At least one of the following other identifiers:

- ISIN	US25746U1097
- Ticker (if ISIN is not available).	D
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	D
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	916900.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	75167462.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3152618005

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 569

**Item C.1. Identification of investment.**

a. Name of issuer (if any). DANAHER CORP

b. LEI (if any) of issuer. (1) S4BKK9OTCEWQ3YHPFM11

c. Title of the issue or description of the investment.	DANAHER CORP CV PFD SER B CUMULATIVE 5.00% 04-15-23
d. CUSIP (if any).	235851409

At least one of the following other identifiers:

- ISIN	US2358514097
- Ticker (if ISIN is not available).	DHR 5 04/15/
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DHRPB
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	17500.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	26632375.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1116995342

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-preferred
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☒ Yes ☐ No
- i. If Yes, provide the value of the securities on loan. 1050372.030000000000

## Schedule of Portfolio Investments Record: 570

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. EUR FWD PUR FROM USD 8/15/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCE719695
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.



d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	194254.310000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008147270

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) N/A

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	14262375.370000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	14127808.000000000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2022-08-15
iv. Unrealized appreciation or depreciation. (24)	194254.310000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 571

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EUR FWD PUR FROM USD 8/11/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCE720174
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	19037.780000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0000798468

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

N/A

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Forward

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.

Description of currency sold.

1239228.690000000000

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1230000.000000000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2022-08-11
iv. Unrealized appreciation or depreciation. (24)	19037.780000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 572

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EUR FWD PUR FROM USD 8/18/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCE721773
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	790331.210000000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 0.0033147486

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold. 30577085.820000000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	30647351.000000000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2022-08-18
iv. Unrealized appreciation or depreciation. (24)	790331.210000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 573

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EUR FWD PUR FROM USD 8/22/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCE723376
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-188727.360000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0007915463

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF NEW YORK MELLON/THE	HPFHU00Q28E4N0NFVK49

i. Amount and description of currency sold.

Amount of currency sold.

65578139.280000000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

63870000.000000000000

Description of currency purchased.

Euro Member Countries

iii. Settlement date.	2022-08-22
iv. Unrealized appreciation or depreciation. (24)	-188727.360000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 574

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	DIGITAL REALTY TRUST INC
b. LEI (if any) of issuer. (1)	549300HKCZ31D08NEI41
c. Title of the issue or description of the investment.	DIGITAL REALTY TRUST INC (REIT)
d. CUSIP (if any).	253868103

At least one of the following other identifiers:

- ISIN	US2538681030
- Ticker (if ISIN is not available).	DLR
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DLR
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	291500.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	38609175.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1619317415



Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☒ Yes ☐ No

i. If Yes, provide the value of the securities on loan.

35923174.710000000000

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DNB BANK ASA
b. LEI (if any) of issuer. (1)	549300GKFG0RYRRQ1414
c. Title of the issue or description of the investment.	DNB BANK ASA
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	NO0010161896
- Ticker (if ISIN is not available).	DNB
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DNB.OL
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	9525723.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	187138669.370000000000
f. Exchange rate.	9.665100
g. Percentage value compared to net assets of the Fund.	0.7848831432

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NORWAY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 576

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
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b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
--	-----

c. Title of the issue or description of the investment.	EUR FWD PUR FROM USD 8/22/2022
---	--------------------------------

d. CUSIP (if any).	N/A
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCE723405
--	-----------

Description of other unique identifier.	CG Symbol
---	-----------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
------------	----------------

b. Units	Number of contracts
----------	---------------------

c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-19679.420000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000825380

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
---------------------------------------	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

**Counterparty Info Record**

**Name of counterparty**

**LEI (if any) of counterparty**

#1

BANK OF NEW YORK MELLON/THE

HPFHU00Q28E4N0NFVK49

i. Amount and description of currency sold.

Amount of currency sold.	6838115.040000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	6660000.000000000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date.

2022-08-22

iv. Unrealized appreciation or depreciation.  
(24)

-19679.420000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 577

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. EUR FWD SALE TO USD 8/25/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCE724102
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) N/A

e. Value. <a href="#">(4)</a>	-3408.220000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000142945

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A	
-----	--

Item C.10. Repurchase and reverse repurchase agreements.

N/A	
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Item C.11. Derivatives.

a. Type of derivative instrument <a href="#">(21)</a>	Forward
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.	
Amount of currency sold.	1110000.000000000000

Description of currency sold.	Euro Member Countries
ii. Amount and description of currency purchased.	
Amount of currency purchased.	1133242.400000000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-08-25
iv. Unrealized appreciation or depreciation. (24).	-3408.220000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 578

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	DEUTSCHE POST AG
b. LEI (if any) of issuer. (1).	8ER8GIG7CSMVD8VUFE78
c. Title of the issue or description of the investment.	DEUTSCHE POST AG
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DE0005552004
- Ticker (if ISIN is not available).	DPW
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DPWGN1
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2).

a. Balance	628000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries

e. Value. (4)	24992956.640000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1048236072

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---



# Schedule of Portfolio Investments Record: 579

## Item C.1. Identification of investment.

a. Name of issuer (if any).	DSV A/S
b. LEI (if any) of issuer. (1)	529900X41C0BSLK67H70
c. Title of the issue or description of the investment.	DSV A/S
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DK0060079531
- Ticker (if ISIN is not available).	DSV
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DSV1
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	78749.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	13236551.980000000000
f. Exchange rate.	7.283600
g. Percentage value compared to net assets of the Fund.	0.0555157657

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	DENMARK
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 580

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. EUR FWD PUR FROM USD 8/25/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCE726503

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-21474.130000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000900652

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF NEW YORK MELLON/THE	HPFHU00Q28E4N0NFVK49

i. Amount and description of currency sold.

Amount of currency sold.	7143796.520000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	6955328.000000000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2022-08-25

iv. Unrealized appreciation or depreciation. (24)  
-21474.130000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 581

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. EUR FWD SALE TO USD 8/11/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCE727912
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-6814.220000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000285797

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
---------------------------------------	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record

Name of counterparty

LEI (if any) of counterparty

i. Amount and description of currency sold.

Amount of currency sold.	620000.000000000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	627433.920000000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2022-08-11

iv. Unrealized appreciation or depreciation.  
(24) -6814.220000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 582

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. GBP FWD PUR FROM USD 8/11/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCG717137
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.

d. Currency. (3)

e. Value. (4)

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

N/A

406784.320000000000

0.0017061047

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Derivative-foreign exchange

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

N/A

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

b. Counterparty.

Forward

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	27976738.720000000000
Description of currency sold.	United States Dollar
ii. Amount and description of currency purchased.	
Amount of currency purchased.	23300000.000000000000
Description of currency purchased.	United Kingdom Pound
iii. Settlement date.	2022-08-11
iv. Unrealized appreciation or depreciation. (24)	406784.320000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 583

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GBP FWD SALE TO USD 8/11/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCG717790
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-222247.400000000000



f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

-0.0009321336

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.

12730000.000000000000

Description of currency sold.

United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	15285145.230000000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-08-11
iv. Unrealized appreciation or depreciation. (24)	-222247.400000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 584

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DTE ENERGY CO
b. LEI (if any) of issuer. (1)	549300IX8SD6XXD71I78
c. Title of the issue or description of the investment.	DTE ENERGY CO
d. CUSIP (if any).	233331107

At least one of the following other identifiers:

- ISIN	US2333311072
- Ticker (if ISIN is not available).	DTE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DTE
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1994124.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	259834357.200000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.0897780116

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 585

## Item C.1. Identification of investment.

a. Name of issuer (if any).	DT MIDSTREAM INC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DT MIDSTREAM INC
d. CUSIP (if any).	23345M107

At least one of the following other identifiers:

- ISIN	US23345M1071
- Ticker (if ISIN is not available).	DTM
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DTM
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	459300.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25275279.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1060077027

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 586

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. GBP FWD PUR FROM USD 8/15/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCG719747

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	686755.050000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0028803372

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	27695706.570000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	23297000.000000000000
Description of currency purchased.	United Kingdom Pound

iii. Settlement date. 2022-08-15

iv. Unrealized appreciation or depreciation. (24) 686755.050000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 587

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. GBP FWD PUR FROM USD 8/11/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCG719855
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	13927.730000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000584147

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record

Name of counterparty

LEI (if any) of counterparty



i. Amount and description of currency sold.

Amount of currency sold.	595160.750000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	500000.000000000000
Description of currency purchased.	United Kingdom Pound

iii. Settlement date. 2022-08-11

iv. Unrealized appreciation or depreciation. (24) 13927.730000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 588

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	DUKE ENERGY CORP
b. LEI (if any) of issuer. (1)	I1BZKREC126H0VB1BL91
c. Title of the issue or description of the investment.	DUKE ENERGY CORP
d. CUSIP (if any).	26441C204

At least one of the following other identifiers:

- ISIN	US26441C2044
- Ticker (if ISIN is not available).	DUK
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DUK
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1070600.000000000000
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b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	117691058.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4936111165

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 589

### Item C.1. Identification of investment.

a. Name of issuer (if any).

ELECTRONIC ARTS INC

b. LEI (if any) of issuer. (1)

54930007A67PUEYKDL45

c. Title of the issue or description of the investment.

ELECTRONIC ARTS

d. CUSIP (if any).

285512109

At least one of the following other identifiers:

- ISIN

US2855121099

- Ticker (if ISIN is not available).

EA

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

EA

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

251600.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

33017468.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1384794182

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 590

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GBP FWD SALE TO USD 8/25/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	MCG726892
--	-----------

identifier used

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3).	N/A
e. Value. (4).	-170536.230000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0007152504

**Item C.3. Payoff profile.**

a. Payoff profile. (5). ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Derivative-foreign exchange
b. Issuer type. (7).	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	N/A
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK USA NA	11E8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold. 16200000.000000000000

Description of currency sold. United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased. 19570241.520000000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-08-25

iv. Unrealized appreciation or depreciation. [\(24\)](#) -170536.230000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 591

#### Item C.1. Identification of investment.

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. HUF FWD PUR FROM EUR 8/11/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCH717304

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	8591.330000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000360331

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	28157847.430000000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	11435465000.000000000000
Description of currency purchased.	Hungary Forint

iii. Settlement date.

2022-08-11

iv. Unrealized appreciation or depreciation.  
(24)

8591.330000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 592

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. INR FWD SALE TO USD NDF 8/4/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCI710947
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)



a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	2604.260000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000109226

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	18470000.000000000000
Description of currency sold.	India Rupee

## ii. Amount and description of currency purchased.

Amount of currency purchased.	235382.580000000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2022-08-04

iv. Unrealized appreciation or depreciation. (24) 2604.260000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 593****Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. IDR FWD PUR FROM USD NDF 8/15/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCI720806
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	22592.400000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000947554

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

**Counterparty Info Record**

**Name of counterparty**

**LEI (if any) of counterparty**

#1

Citibank

E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1370785.720000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	20656370000.000000000000
Description of currency purchased.	Indonesia Rupiah

iii. Settlement date. 2022-08-15

iv. Unrealized appreciation or depreciation. 22592.400000000000  
(24)

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 594

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	IBERDROLA SA
b. LEI (if any) of issuer. (1)	5QK37QC7NWOJ8D7WVQ45
c. Title of the issue or description of the investment.	IBERDROLA SA (BEARER) (TEMP SHARES) (NOT LISTED OR TRADING)
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	ES0144583269
- Ticker (if ISIN is not available).	2099928D
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ECI312017
Description of other unique identifier.	CGSymbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	133667.000000000000
b. Units	Number of shares

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1424099.790000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0059728538

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SPAIN
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 595

### Item C.1. Identification of investment.

a. Name of issuer (if any).	EMBASSY OFFICE PARKS REIT
b. LEI (if any) of issuer. (1)	335800O555A557E43Z08
c. Title of the issue or description of the investment.	EMBASSY OFFICE PARKS REIT (REIT)
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	INE041025011
- Ticker (if ISIN is not available).	EMBASSY
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	EMBA1
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	22000000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	101014003.690000000000
f. Exchange rate.	79.261249
g. Percentage value compared to net assets of the Fund.	0.4236654508

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) INDIA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 596

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. JPY FWD PUR FROM USD 8/12/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCJ717287

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	1179621.760000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0049474822

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.



i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold.	65100599.440000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	8829399000.000000000000
Description of currency purchased.	Japan Yen

iii. Settlement date.

2022-08-12

iv. Unrealized appreciation or depreciation.  
(24)

1179621.760000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 597

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JPY FWD PUR FROM USD 8/12/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCJ719863
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	126734.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005315392

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	4312015.800000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	591300000.000000000000
Description of currency purchased.	Japan Yen

iii. Settlement date. 2022-08-12

iv. Unrealized appreciation or depreciation. (24) 126734.200000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 598

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ENEL SPA
b. LEI (if any) of issuer. (1)	WOCMU6HCI00JWNPRZS33
c. Title of the issue or description of the investment.	ENEL SPA
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	IT0003128367
- Ticker (if ISIN is not available).	ENEL
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ENEI1
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	5249315.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3).	Euro Member Countries
e. Value. (4).	26524585.130000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1112474499

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8).	ITALY
b. Investment ISO country code. (9).	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 599

### Item C.1. Identification of investment.

- a. Name of issuer (if any). E.ON SE
- b. LEI (if any) of issuer. [\(1\)](#) Q9MAIUP40P25UFBFG033
- c. Title of the issue or description of the investment. E.ON SE
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN DE000ENAG999
- Ticker (if ISIN is not available). EOAN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used EONGN1
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 10009000.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 89713737.970000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.3762707135

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 600

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	EQUINIX INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300EVUN2BTLJ3GT74
c. Title of the issue or description of the investment.	EQUINIX INC (REIT)
d. CUSIP (if any).	29444U700

At least one of the following other identifiers:

- ISIN	US29444U7000
- Ticker (if ISIN is not available).	EQIX
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	EQIX
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	130319.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	91710693.060000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3846461946

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 601

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). EVONIK INDUSTRIES AG
- b. LEI (if any) of issuer. [\(1\)](#) 41GUOJQTALQHLLF39XJ34
- c. Title of the issue or description of the investment. EVONIK INDUSTRIES AG
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN DE000EVNK013
- Ticker (if ISIN is not available). EVK
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used EVKN1
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 4566468.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 97241629.660000000000



f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.4078436391

Item C.3. Payoff profile.

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6).	Equity-common
b. Issuer type. (7).	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8).	GERMANY
b. Investment ISO country code. (9).	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).	
--	--

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
--	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 602

## Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JPY FWD PUR FROM USD 8/18/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCJ719973
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	1382482.550000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0057983059

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 58644706.380000000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 7992775000.000000000000

Description of currency purchased. Japan Yen

iii. Settlement date. 2022-08-18

iv. Unrealized appreciation or depreciation. [\(24\)](#) 1382482.550000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

- |   |                                |
|---|--------------------------------|
| a. Name of issuer (if any).                             | N/A                            |
| b. LEI (if any) of issuer. (1)                          | N/A                            |
| c. Title of the issue or description of the investment. | JPY FWD PUR FROM USD 8/25/2022 |
| d. CUSIP (if any).                                      | N/A                            |

At least one of the following other identifiers:

- |  |           |
|--|-----------|
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | MCJ727263 |
| Description of other unique identifier.  | CG Symbol |

**Item C.2. Amount of each investment.**

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 1.000000000000       |
| b. Units  | Number of contracts  |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | N/A                  |
| e. Value. (4)   | 8182531.750000000000 |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.0343185685         |

**Item C.3. Payoff profile.**

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|------------------------|--|

**Item C.4. Asset and issuer type.**

- |                     |                             |
|---------------------|-----------------------------|
| a. Asset type. (6)  | Derivative-foreign exchange |
| b. Issuer type. (7) |                             |

**Item C.5. Country of investment or issuer.**

- |                                     |     |
|-------------------------------------|-----|
| a. ISO country code. (8)            | N/A |
| b. Investment ISO country code. (9) |     |

**Item C.6. Is the investment a Restricted Security?**

- |   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 330028779.560000000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 45009820000.000000000000

Description of currency purchased. Japan Yen

iii. Settlement date. 2022-08-25

iv. Unrealized appreciation or depreciation. [\(24\)](#) 8182531.750000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 604

**Item C.1. Identification of investment.**

a. Name of issuer (if any). FORD MOTOR CO

b. LEI (if any) of issuer. <a href="#">(1)</a>	20S05OYHG0MQM4VUIC57
c. Title of the issue or description of the investment.	FORD MOTOR CO
d. CUSIP (if any).	345370860

At least one of the following other identifiers:

- ISIN	US3453708600
- Ticker (if ISIN is not available).	F
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	F
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1359700.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	19973993.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0837734417

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 605

**Item C.1. Identification of investment.**

a. Name of issuer (if any). AMERICREDIT AUTOMOBILE RECEIVABLES TRUST AMCAR\_22-2

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. AMCAR 22-2 A2B FRN (SOFR30A+115) 12-18-25/03-18-24

d. CUSIP (if any). 03065WAC9

At least one of the following other identifiers:

- ISIN US03065WAC91

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FAA13803

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 14040000.000000000000

b. Units Principal amount

c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	14044450.680000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0589041946

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-other
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-12-18
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	2.5934700000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 606

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	JPY FWD PUR FROM USD 11/1/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	MCJ728246
--	-----------

identifier used	
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	537378.830000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0022538345

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

--	--

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 54743580.150000000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 7312100000.000000000000

Description of currency purchased. Japan Yen

iii. Settlement date. 2022-11-01

iv. Unrealized appreciation or depreciation. [\(24\)](#) 537378.830000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 607

#### Item C.1. Identification of investment.

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. JPY FWD PUR FROM USD 11/1/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCJ728247

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	43259.430000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001814355

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) N/A

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	4406902.750000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	588630000.000000000000
Description of currency purchased.	Japan Yen

iii. Settlement date.

2022-11-01

iv. Unrealized appreciation or depreciation.  
(24)

43259.430000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 608**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	KRW FWD PUR FROM USD NDF 8/5/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCK713913
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-3965.690000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000166326

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	338736.220000000000
Description of currency sold.	United States Dollar

## ii. Amount and description of currency purchased.

Amount of currency purchased.	436360000.000000000000
Description of currency purchased.	Korea (South) Won

iii. Settlement date.	2022-08-05
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iv. Unrealized appreciation or depreciation. (24)	-3965.690000000000
--	--------------------

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Schedule of Portfolio Investments Record: 609****Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	KRW FWD PUR FROM USD NDF 8/12/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCK719869
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	1524.010000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000063919

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument <a href="#">(21)</a>	Forward
---	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

#### Counterparty Info Record

#### Name of counterparty

#### LEI (if any) of counterparty

#1

Citibank

E57ODZWZ7FF32TWEFA76



i. Amount and description of currency sold.

Amount of currency sold. 308680.150000000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 404300000.000000000000

Description of currency purchased. Korea (South) Won

iii. Settlement date. 2022-08-12

iv. Unrealized appreciation or depreciation. 1524.010000000000  
(24)

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 610

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. KRW FWD PUR FROM USD NDF 8/18/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCK722567

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1.000000000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) N/A

e. Value. (4)	185908.710000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007797245

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
---------------------------------------	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	18706436.810000000000
--------------------------	-----------------------

Description of currency sold.	United States Dollar
ii. Amount and description of currency purchased.	
Amount of currency purchased.	24621038000.000000000000
Description of currency purchased.	Korea (South) Won
iii. Settlement date.	2022-08-18
iv. Unrealized appreciation or depreciation. (24)	185908.710000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 611

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	KRW FWD PUR FROM USD NDF 8/18/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCK722576
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	384349.310000000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 0.0016120094

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold. 38673851.600000000000  
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	50901750000.000000000000
Description of currency purchased.	Korea (South) Won
iii. Settlement date.	2022-08-18
iv. Unrealized appreciation or depreciation. (24)	384349.310000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 612

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	CARMAX AUTO OWNER TRUST CARMX_22-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CARMX 22-3 A2B FRN (SOFR30A+77) 09-15-25/05-15-24
d. CUSIP (if any).	14318MAC3

At least one of the following other identifiers:

- ISIN	US14318MAC38
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FAC14122
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	8122000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8142930.390000000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0341524754
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-other
------------------------------------	-----------

b. Issuer type. <a href="#">(7)</a>	Corporate
-------------------------------------	-----------

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
--	--------------------------

b. Investment ISO country code. <a href="#">(9)</a>	
---	--

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-09-15
-------------------	------------

b. Coupon.	
------------	--

i. Coupon category. <a href="#">(13)</a>	Variable
--	----------

ii. Annualized rate.	2.1604100000000000
----------------------	--------------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:	
--	--

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 613

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | EXETER AUTOMOBILE RECEIVABLES TRUST EART_22-3 |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A   |
| c. Title of the issue or description of the investment. | EART 22-3A A2 3.45% 08-15-24/03-15-23         |
| d. CUSIP (if any).                                      | 30166YAB8                                     |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US30166YAB83 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FAE13802     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	5911000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5906484.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0247725376

*Item C.3. Payoff profile.*

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

*Item C.4. Asset and issuer type.*

a. Asset type. [\(6\)](#) ABS-other

b. Issuer type. [\(7\)](#) Corporate

*Item C.5. Country of investment or issuer.*

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2024-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.450000000000

c. Currently in default? ☐ Yes ☒ No



d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 614

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

FORD CREDIT AUTO OWNER TRUST FORDO\_22-B

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.	FORDO 22-B A2B FRN 02-15-25
d. CUSIP (if any).	34534LAC1

At least one of the following other identifiers:

- ISIN	US34534LAC19
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FAF13863
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6646000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6642610.540000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0278599450

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-other
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2025-02-15
- b. Coupon.
- i. Coupon category. (13)

Variable
- ii. Annualized rate.

2.0167700000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 615

### Item C.1. Identification of investment.

a. Name of issuer (if any).	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST GMCAR_22-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GMCAR 22-3 A2B FRN (SOFR30A+60) 09-16-25
d. CUSIP (if any).	36265WAC7

At least one of the following other identifiers:

- ISIN	US36265WAC73
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FAG14042
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7391000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7393697.720000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0310100992

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-other
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-09-16

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 1.9643800000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 616

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). HYUNDAI AUTO RECEIVABLES TRUST HART\_22-B
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. HART 22-B A2B FRN (SOFR30A+58) 05-15-25
- d. CUSIP (if any). 44918MAC4

At least one of the following other identifiers:

- ISIN US44918MAC47
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FAH14123
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 6830000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6832281.220000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0286554477

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) ABS-other

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-05-15

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 2.0855400000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 617**

*Item C.1. Identification of investment.*

- a. Name of issuer (if any). NISSAN AUTO LEASE TRUST NALT\_21-A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NALT 21-A A3 0.52% 08-15-24
- d. CUSIP (if any). 65480DAC7

At least one of the following other identifiers:

- ISIN US65480DAC74
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FAN11792
- Description of other unique identifier. CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance 18200000.000000000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	17703740.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0742517173

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-other
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.520000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible?  
☐ Yes ☐ No
- ii. Contingent convertible?  
☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  
☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  
☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?  
☐ Yes ☒ No

Schedule of Portfolio Investments Record: 618

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).  
N/A
- b. LEI (if any) of issuer. [\(1\)](#)  
N/A
- c. Title of the issue or description of the investment.  
MXN FWD SALE TO USD 8/11/2022
- d. CUSIP (if any).  
N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCM717285
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Description of other unique identifier.	CG Symbol
---	-----------

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-291282.190000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0012216742

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54

i. Amount and description of currency sold.

Amount of currency sold. 403300000.000000000000

Description of currency sold. Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 19444953.380000000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-08-11

iv. Unrealized appreciation or depreciation.  
[\(24\)](#) -291282.190000000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 619****Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. MXN FWD SALE TO USD 8/15/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCM719727

Description of other unique identifier.	CG Symbol
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-375379.470000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0015743888

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
---------------------------------------	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	352460100.000000000000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	16859844.160000000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2022-08-15

iv. Unrealized appreciation or depreciation.

(24) -375379.470000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 620

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MXN FWD PUR FROM USD 8/15/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCM719731
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	55818.060000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002341080

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	2507019.750000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	52410000.000000000000
Description of currency purchased.	Mexico Peso

iii. Settlement date. 2022-08-15

iv. Unrealized appreciation or depreciation. (24) 55818.060000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 621

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. MYR FWD PUR FROM USD 8/12/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCM719880
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000



b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-2291.250000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000096098

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward
---------------------------------------	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	631384.310000000000
Description of currency sold.	United States Dollar

## ii. Amount and description of currency purchased.

Amount of currency purchased.	2800000.000000000000
Description of currency purchased.	Malaysia Ringgit

iii. Settlement date. 2022-08-12

iv. Unrealized appreciation or depreciation.  
(24) -2291.250000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 622****Item C.1. Identification of investment.**

a. Name of issuer (if any).	NISSAN AUTO LEASE TRUST NALT_22-A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NALT 22-A A2B FRN (SOFR30A+68) 08-15-24/11-15-23
d. CUSIP (if any).	65480LAC9

At least one of the following other identifiers:

- ISIN	US65480LAC90
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FAN13862
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	17200000.000000000000
------------	-----------------------

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	17204472.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0721577219

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-other
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-08-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	2.0967700000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible?  
☐ Yes ☐ No
- ii. Contingent convertible?  
☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  
☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?  
☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?  
☐ Yes ☒ No

Schedule of Portfolio Investments Record: 623

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).  
SANTANDER DRIVE AUTO RECEIVABLES TRUST SDART\_22-4
- b. LEI (if any) of issuer. [\(1\)](#)  
N/A
- c. Title of the issue or description of the investment.  
SDART 22-4 A2 4.05% 07-15-25/10-16-23
- d. CUSIP (if any).  
80286FAB9

At least one of the following other identifiers:

- ISIN	US80286FAB94
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FAS14124
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	12790000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	12787748.960000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0536334293

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-other
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-07-15
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.050000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	VERIZON MASTER TRUST VZMT_22-3
b. LEI (if any) of issuer. (1)	5493007MUBNP1GFMEB89
c. Title of the issue or description of the investment.	VZMT 22-3 A 3.01% 05-20-27/11-20-23
d. CUSIP (if any).	92348KAP8

At least one of the following other identifiers:

- ISIN	US92348KAP84
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FAV13382
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	14770000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14665502.250000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0615089631

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	ABS-other
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2027-05-20

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 3.0100000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 625

### Item C.1. Identification of investment.

- a. Name of issuer (if any). VOLKSWAGEN AUTO LEASE TRUST VWALT\_22-A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. VWALT 22-A A2 3.02% 10-21-24
- d. CUSIP (if any). 92868AAB1

At least one of the following other identifiers:

- ISIN US92868AAB17
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FAV13642
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 9937000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9858199.590000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0413465304

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) ABS-other

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-10-21

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.020000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 626

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. MXN FWD SALE TO USD 8/5/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCM720192

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1.000000000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) N/A

e. Value. (4) -98822.030000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. -0.0004144720

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Forward  
b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 89300000.000000000000  
Description of currency sold. Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	4276205.530000000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-08-05
iv. Unrealized appreciation or depreciation. (24)	-98822.030000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 627

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MXN FWD PUR FROM USD 8/5/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCM724220
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	5723.690000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000240059

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-foreign exchange

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.

370048.550000000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

7670000.000000000000

Description of currency purchased.

Mexico Peso

iii. Settlement date.	2022-08-05
iv. Unrealized appreciation or depreciation. (24)	5723.690000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 628

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MXN FWD SALE TO USD 8/25/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCM727209
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-4854.630000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000203609

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Derivative-foreign exchange
- b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. (8) N/A
- b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument (21) Forward
- b. Counterparty.

- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54

- i. Amount and description of currency sold.

Amount of currency sold. 25612233.000000000000

Description of currency sold. Mexico Peso

- ii. Amount and description of currency purchased.

Amount of currency purchased. 1245204.270000000000

Description of currency purchased. United States Dollar

- iii. Settlement date. 2022-08-25



iv. Unrealized appreciation or depreciation. (24)	-4854.630000000000
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**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 629

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NZD FWD SALE TO USD 8/11/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCN717615
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-25451.080000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0001067450

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	2090000.000000000000
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Description of currency sold.	New Zealand Dollar
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ii. Amount and description of currency purchased.

Amount of currency purchased.	1288959.010000000000
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Description of currency purchased.	United States Dollar
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iii. Settlement date.	2022-08-11
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iv. Unrealized appreciation or depreciation. (24)	-25451.080000000000
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**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 630****Item C.1. Identification of investment.**

- a. Name of issuer (if any). WESTLAKE AUTOMOBILE RECEIVABLES TRUST WLAKE\_22-2
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. WLAKE 22-2A A2A 144A 3.36% 08-15-25
- d. CUSIP (if any). 96042VAB5

At least one of the following other identifiers:

- ISIN US96042VAB53
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FAW13605
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 11208000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 11149101.960000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0467607375

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	ABS-other
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-08-15
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	3.360000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 631

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FINECOBANK SPA
- b. LEI (if any) of issuer. [\(1\)](#) 549300L7YCATGO57ZE10
- c. Title of the issue or description of the investment. FINECOBANK SPA
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN IT0000072170
- Ticker (if ISIN is not available). FBK
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FBK1
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1706184.000000000000
- b. Units Number of shares

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	21307284.180000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0893654328

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	ITALY
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 632

### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NZD FWD SALE TO USD 8/15/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCN719542
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-329531.920000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0013820984

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold. 18339000.000000000000

Description of currency sold. New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 11203753.580000000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2022-08-15

iv. Unrealized appreciation or depreciation. [\(24\)](#) -329531.920000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No



# Schedule of Portfolio Investments Record: 633

## Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NZD FWD PUR FROM USD 8/11/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCN719857
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	8271.870000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000346933

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK USA NA	1IE8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold.

306180.300000000000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

500000.000000000000

Description of currency purchased.

New Zealand Dollar

iii. Settlement date.

2022-08-11

iv. Unrealized appreciation or depreciation.  
[\(24\)](#)

8271.870000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	PLN FWD PUR FROM USD 2/2/2023
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCP641987
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	-304832.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0012785071

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 2314870.630000000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 9600000.000000000000

Description of currency purchased. Poland Zloty

iii. Settlement date. 2023-02-02

iv. Unrealized appreciation or depreciation. [\(24\)](#) -304832.800000000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 635****Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PLN FWD PUR FROM USD 2/2/2023
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCP641989
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	-5770230.890000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0242010749

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP Paribas	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold. 43818572.010000000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 181720000.000000000000

Description of currency purchased. Poland Zloty

iii. Settlement date. 2023-02-02

iv. Unrealized appreciation or depreciation. [\(24\)](#) -5770230.890000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 636

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	PLN FWD PUR FROM EUR 8/11/2022
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCP717076
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	22759.030000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000954542

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK USA NA	1IE8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold. 1612029.520000000000

Description of currency sold. Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased. 7770000.000000000000

Description of currency purchased. Poland Zloty

iii. Settlement date. 2022-08-11

iv. Unrealized appreciation or depreciation. [\(24\)](#) 22759.030000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 637

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. PLN FWD SALE TO EUR 8/22/2022



d. CUSIP (if any).	N/A
--------------------	-----

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCP719586
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Description of other unique identifier.	CG Symbol
---	-----------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	-28597.570000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0001199418

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	HSBC BANK USA NA	11E8VN30JCEQV1H4R804

i. Amount and description of currency sold.

Amount of currency sold. 9370000.000000000000

Description of currency sold. Poland Zloty

ii. Amount and description of currency purchased.

Amount of currency purchased. 1936971.730000000000

Description of currency purchased. Euro Member Countries

iii. Settlement date. 2022-08-22

iv. Unrealized appreciation or depreciation. (24) -28597.570000000000

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 638****Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. PLN FWD PUR FROM USD 8/22/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MCP719607
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	41359.280000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001734660

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold. 1497970.220000000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 7170000.000000000000

Description of currency purchased. Poland Zloty

iii. Settlement date. 2022-08-22

iv. Unrealized appreciation or depreciation. [\(24\)](#) 41359.280000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 639****Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. SEK FWD PUR FROM USD 8/8/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCS715109

Description of other unique identifier.	CG Symbol
---	-----------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	N/A
e. Value. <a href="#">(4)</a>	11919.710000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000499928

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-foreign exchange
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	N/A
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Forward
---	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	UBS	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold. 330692.920000000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 3480000.000000000000

Description of currency purchased. Sweden Krona

iii. Settlement date. 2022-08-08

iv. Unrealized appreciation or depreciation.  
(24) 11919.710000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 640

**Item C.1. Identification of investment.**

a. Name of issuer (if any). N/A

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. SEK FWD PUR FROM USD 8/15/2022

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCS719588

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	310553.620000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013025010

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-foreign exchange  
b. Issuer type. (7)

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) N/A  
b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	6967442.060000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	73900000.000000000000
Description of currency purchased.	Sweden Krona

iii. Settlement date. 2022-08-15

iv. Unrealized appreciation or depreciation. (24)  
310553.620000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 641

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). N/A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. SEK FWD PUR FROM USD 8/8/2022
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MCS727915
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000



b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	N/A
e. Value. (4)	5666.110000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000237644

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Forward
---------------------------------------	---------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

## i. Amount and description of currency sold.

Amount of currency sold.	314302.580000000000
Description of currency sold.	United States Dollar

## ii. Amount and description of currency purchased.

Amount of currency purchased.	3250000.000000000000
Description of currency purchased.	Sweden Krona

iii. Settlement date. 2022-08-08

iv. Unrealized appreciation or depreciation.  
(24) 5666.110000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 642****Item C.1. Identification of investment.**

a. Name of issuer (if any).	MEDTRONIC PLC
b. LEI (if any) of issuer. (1)	549300GX3ZBSQWUXY261
c. Title of the issue or description of the investment.	MEDTRONIC PLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	IE00BTN1Y115
- Ticker (if ISIN is not available).	MDT
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MDT
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	716446.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	66285583.920000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2780100854

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 643

### Item C.1. Identification of investment.

a. Name of issuer (if any).

META PLATFORMS INC

b. LEI (if any) of issuer. (1)

BQ4BKCS1HXdV9HN80Z93

c. Title of the issue or description of the investment.

META PLATFORMS INC CL A

d. CUSIP (if any).

30303M102

At least one of the following other identifiers:

- ISIN

US30303M1027

- Ticker (if ISIN is not available).

META

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

META

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

196975.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

31338722.500000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1314385482

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 644

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CAPITAL GROUP CENTRAL CASH FUND
b. LEI (if any) of issuer. (1)	549300YD0SRETB6WWP29
c. Title of the issue or description of the investment.	CAPITAL GROUP CENTRAL CASH FUND
d. CUSIP (if any).	14020B102

At least one of the following other identifiers:

- ISIN	US14020B1026
--------	--------------

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

MFC705

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

16166797.650000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

1616033093.090000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

6.7778462780

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)

b. Issuer type. [\(7\)](#)

Registered fund

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 645****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CDX HIGH GRADE ISSUER
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CDX NA IG S38 5Y 1.0% 06-20-27 0.40 REC ICE
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MJ1973
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -2089307.260000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.0087628177

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Derivative-credit

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Intercontinental Exchange	5493000F4ZO33MV32P92

Custom swap Flag☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.1.000000000000

Receipts: Base currency.United States Dollar

Receipts: Amount..000000000000



2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☐ Floating ☒ Other

Description of Other Payments CDX

ii. Termination or maturity date. 2027-06-20

iii. Upfront payments or receipts

Upfront payments. 5443892.450000000000

ISO Currency Code. United States Dollar

Upfront receipts. 0.000000000000

ISO Currency Code. United States Dollar

iv. Notional amount. 379740000.000000000000

ISO Currency Code. USD

v. Unrealized appreciation or depreciation. (24) -2089307.260000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 646

**Item C.1. Identification of investment.**

a. Name of issuer (if any). ALTRIA GROUP INC

b. LEI (if any) of issuer. (1) XSGZFLO9YTNO9VCQV219

c. Title of the issue or description of the investment. ALTRIA GROUP INC

d. CUSIP (if any). 02209S103

At least one of the following other identifiers:

- ISIN US02209S1033

- Ticker (if ISIN is not available). MO

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of MO

identifier used

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

b. Units

c. Description of other units.

d. Currency. [\(3\)](#)

e. Value. [\(4\)](#)

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

921500.000000000000

Number of shares

United States Dollar

40416990.000000000000

0.1695139452

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Equity-common

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

UNITED STATES OF AMERICA

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 647**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

MERCK KGAA
- b. LEI (if any) of issuer. [\(1\)](#)

529900OAREIS0MOPTW25
- c. Title of the issue or description of the investment.

MERCK KGAA
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

DE0006599905
- Ticker (if ISIN is not available).

MRK
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

MRCG1
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

520334.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#)

Euro Member Countries
- e. Value. [\(4\)](#)

98829214.050000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.4145021680

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 648

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MELROSE INDUSTRIES PLC

b. LEI (if any) of issuer. (1) 213800RGNXXZY2M7TR85

c. Title of the issue or description of the investment.	MELROSE INDUSTRIES PLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	GB00BNR5MZ78
- Ticker (if ISIN is not available).	MRO
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MRON1
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	9400660.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	18525531.960000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0776984137

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 649

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	MICROSOFT CORP
b. LEI (if any) of issuer. <a href="#">(1)</a>	INR2EJN1ERAN0W5ZP974
c. Title of the issue or description of the investment.	MICROSOFT CORP
d. CUSIP (if any).	594918104

At least one of the following other identifiers:

- ISIN	US5949181045
- Ticker (if ISIN is not available).	MSFT
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MSFT
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2013355.000000000000
b. Units	Number of shares
c. Description of other units.	

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	565229282.700000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.3706427835

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 650

### Item C.1. Identification of investment.

a. Name of issuer (if any).	MICRON TECHNOLOGY INC
b. LEI (if any) of issuer. (1)	B3DXGBC8GAIYWI2Z0172
c. Title of the issue or description of the investment.	MICRON TECHNOLOGY INC
d. CUSIP (if any).	595112103

At least one of the following other identifiers:

- ISIN	US5951121038
- Ticker (if ISIN is not available).	MU
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MU
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2839800.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	175670028.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7367822172

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	



**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 651

**Item C.1. Identification of investment.**

a. Name of issuer (if any). MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG

b. LEI (if any) of issuer. [\(1\)](#) 529900MUF4C20K50JS49

c. Title of the issue or description of the investment. MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN DE0008430026

- Ticker (if ISIN is not available). MUV2

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of MUVGN3

identifier used	
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	121473.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	27469299.310000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1152097001

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GERMANY
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 652

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). RISKLESS ISSUER
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. FSWP: OIS RECFIX GBP 2.42% 05-05-23/05-05-24 LCH
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MZF48126
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) United Kingdom Pound
- e. Value. (4) -951813.360000000000
- f. Exchange rate. 0.821152
- g. Percentage value compared to net assets of the Fund. -0.0039920251

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap
---------------------------------------	------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
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Receipts: Fixed rate.	2.420000000000
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Receipts: Base currency.	United Kingdom Pound
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Receipts: Amount.	.000000000000
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2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA
Payments: Floating rate Spread.	1.190900000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Year
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2024-05-05

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.000000000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	362600000.000000000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	-951813.360000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 653

Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FSWP: OIS RECFIX GBP 2.495% 05-05-23/05-05-24 LCH
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d. CUSIP (if any).	N/A
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZF48135
--	----------

Description of other unique identifier.	CG Symbol
---	-----------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	-317135.740000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	-0.0013301072

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	2.495000000000
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA
Payments: Floating rate Spread.	1.190900000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Year
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2024-05-05

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.000000000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	181830000.000000000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	-317135.740000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 654

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FSWP: OIS RECFIX GBP 2.9588% 06-09-23/06-09-24 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZF48415
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound



e. Value. (4)	1022801.510000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0042897583

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap
---------------------------------------	------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	2.958800000000
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA
Payments: Floating rate Spread.	1.190900000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Year
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2024-06-09
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iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.000000000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	246870000.000000000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	1022801.510000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 655

### Item C.1. Identification of investment.

a. Name of issuer (if any).

RISKLESS ISSUER

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

IRS RECFIX MXN 6.64% 07-01-21/06-25-26 CME

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

MZI44706

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.000000000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Mexico Peso

e. Value. (4)

-556270.680000000000

f. Exchange rate.

20.385499

g. Percentage value compared to net assets of the Fund.

-0.0023330693

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

N/A

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 6.640000000000

Receipts: Base currency. Mexico Peso

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 28-day MXN-TIIE

Payments: Floating rate Spread.	8.060000000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000
ii. Termination or maturity date.	2026-06-25
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	205100000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-556270.680000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 656

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 6.633% 07-01-21/06-25-26 CME
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI44709
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-1540808.570000000000
f. Exchange rate.	20.385499
g. Percentage value compared to net assets of the Fund.	-0.0064623452

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 6.633000000000

Receipts: Base currency. Mexico Peso

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 28-day MXN-TIIE

Payments: Floating rate Spread. 8.060000000000

Payment: Floating Rate Reset Dates. Day

Payment: Floating Rate Reset Dates Unit. 28

Payment: Floating Rate Tenor. Day

Payment: Floating Rate Tenor Unit. 28

Payments: Base currency Mexico Peso

Payments: Amount 0.000000000000

ii. Termination or maturity date. 2026-06-25

iii. Upfront payments or receipts

Upfront payments. 0.000000000000

ISO Currency Code. Mexico Peso

Upfront receipts. 0.000000000000

ISO Currency Code.	Mexico Peso
iv. Notional amount.	565700000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-1540808.570000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 657

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 6.6175% 07-01-21/06-25-26 CME
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI44712
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-1495041.190000000000
f. Exchange rate.	20.385500
g. Percentage value compared to net assets of the Fund.	-0.0062703910



Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)Derivative-interest rate

b. Issuer type. (7)Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.6.617500000000

Receipts: Base currency.	Mexico Peso
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIIE
Payments: Floating rate Spread.	8.060000000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2026-06-25
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iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	543800000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-1495041.190000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 6.585% 07-01-21/06-25-26 CME
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI44718
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-467502.300000000000
f. Exchange rate.	20.385499
g. Percentage value compared to net assets of the Fund.	-0.0019607635

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21).

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

6.585000000000

Receipts: Base currency.

Mexico Peso

Receipts: Amount.

.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

28-day MXN-TIIE

Payments: Floating rate Spread.

8.060000000000

Payment: Floating Rate Reset Dates.

Day

Payment: Floating Rate Reset Dates Unit.

28

Payment: Floating Rate Tenor.

Day

Payment: Floating Rate Tenor Unit.

28

Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000
ii. Termination or maturity date.	2026-06-25
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	166800000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-467502.300000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 659

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 6.59% 07-01-21/06-25-26 CME
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI44721
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)
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a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-354626.530000000000
f. Exchange rate.	20.385500
g. Percentage value compared to net assets of the Fund.	-0.0014873483

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

6.590000000000

Receipts: Base currency.

Mexico Peso

Receipts: Amount.

.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

28-day MXN-TIIE

Payments: Floating rate Spread.

8.060000000000

Payment: Floating Rate Reset Dates.

Day

Payment: Floating Rate Reset Dates Unit.

28

Payment: Floating Rate Tenor.

Day

Payment: Floating Rate Tenor Unit.

28

Payments: Base currency

Mexico Peso

Payments: Amount

0.000000000000

ii. Termination or maturity date.

2026-06-25

iii. Upfront payments or receipts

Upfront payments.

0.000000000000

ISO Currency Code.

Mexico Peso

Upfront receipts.

0.000000000000

ISO Currency Code.

Mexico Peso

iv. Notional amount.

126900000.000000000000

ISO Currency Code.

MXN

v. Unrealized appreciation or depreciation.

-354626.530000000000

(24)

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 660

### Item C.1. Identification of investment.

- a. Name of issuer (if any). RISKLESS ISSUER
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. IRS RECFIX MXN 6.58% 07-01-21/06-25-26 CME
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MZI44727
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) Mexico Peso
- e. Value. (4) -2013243.800000000000
- f. Exchange rate. 20.385500
- g. Percentage value compared to net assets of the Fund. -0.0084437980

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Derivative-interest rate
- b. Issuer type. (7) Corporate



Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

6.580000000000

Receipts: Base currency.

Mexico Peso

Receipts: Amount.

.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIE
Payments: Floating rate Spread.	8.060000000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2026-06-25
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	71620000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-2013243.800000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 661

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 6.605% 07-12-21/07-06-26 CME

d. CUSIP (if any).	N/A
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI44768
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Description of other unique identifier.	CG Symbol
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Mexico Peso
e. Value. <a href="#">(4)</a>	-1296539.280000000000
f. Exchange rate.	20.385500
g. Percentage value compared to net assets of the Fund.	-0.0054378490

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	6.605000000000
Receipts: Base currency.	Mexico Peso
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIE
Payments: Floating rate Spread.	8.031500000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2026-07-06

iii. Upfront payments or receipts

Upfront payments. 0.000000000000

ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	466325000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-1296539.280000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 662

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.234974% 08-20-21/08-20-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI44971
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-3280473.680000000000
f. Exchange rate.	1.590077

g. Percentage value compared to net assets of the Fund. -0.0137587197

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.234974000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

## 2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.230000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2023-08-20
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## iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	204176077.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-3280473.680000000000

## Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 663

### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.2475% 08-20-21/08-20-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI44974
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-383000.710000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0016063532

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 1.247500000000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 3-month NZD-BBR-FRA

Payments: Floating rate Spread. 2.230000000000

Payment: Floating Rate Reset Dates. Month

Payment: Floating Rate Reset Dates Unit. 3

Payment: Floating Rate Tenor. Month

Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000
ii. Termination or maturity date.	2023-08-20
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	23959437.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-383000.710000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 664

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.2375% 08-26-21/08-26-23 LCH
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI44997
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-1233996.630000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0051755372

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 1.237500000000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 3-month NZD-BBR-FRA

Payments: Floating rate Spread. 2.395000000000

Payment: Floating Rate Reset Dates. Month

Payment: Floating Rate Reset Dates Unit. 3

Payment: Floating Rate Tenor. Month

Payment: Floating Rate Tenor Unit. 3

Payments: Base currency New Zealand Dollar

Payments: Amount 0.000000000000

ii. Termination or maturity date. 2023-08-26

iii. Upfront payments or receipts

Upfront payments. 0.000000000000

ISO Currency Code. New Zealand Dollar

Upfront receipts. 0.000000000000

ISO Currency Code. New Zealand Dollar

iv. Notional amount. 75249981.000000000000

ISO Currency Code. NZD

v. Unrealized appreciation or depreciation. -1233996.630000000000

(24)

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 665****Item C.1. Identification of investment.**

- a. Name of issuer (if any). RISKLESS ISSUER
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. IRS RECFIX NZD 1.264% 08-27-21/08-27-23 LCH
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MZI45008
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) New Zealand Dollar
- e. Value. [\(4\)](#) -3050888.750000000000
- f. Exchange rate. 1.590077
- g. Percentage value compared to net assets of the Fund. -0.0127958116

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-interest rate

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 1.264000000000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.415000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-08-27

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	188099091.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-3050888.750000000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 666

#### Item C.1. Identification of investment.

- a. Name of issuer (if any). RISKLESS ISSUER
- b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.26% 08-30-21/08-30-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI45022
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-506958.490000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0021262477

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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#### Item C.9. Debt securities.



N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.260000000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.445000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-08-30

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	31026654.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-506958.490000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 667

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.28% 08-31-21/08-31-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI45031
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-504382.820000000000

f. Exchange rate.

1.590077

g. Percentage value compared to net assets of the Fund.

-0.0021154451

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.280000000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.466000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-08-31

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	31026654.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-504382.820000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 668

### Item C.1. Identification of investment.

a. Name of issuer (if any).

RISKLESS ISSUER

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

IRS RECFIX NZD 1.3% 09-03-21/09-03-23 LCH

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

MZI45049

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.000000000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

New Zealand Dollar

e. Value. (4)

-554949.490000000000

f. Exchange rate.

1.590077

g. Percentage value compared to net assets of the Fund.

-0.0023275280

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 1.300000000000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 3-month NZD-BBR-FRA

Payments: Floating rate Spread. 2.490000000000

Payment: Floating Rate Reset Dates. Month

Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000
ii. Termination or maturity date.	2023-09-03
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	34062106.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-554949.490000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 669

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.4975% 09-21-21/09-21-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI45113
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Description of other unique identifier.	CG Symbol
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-1004572.510000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0042133036

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Swap
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.497500000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.800000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-09-21

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	63785507.000000000000

ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-1004572.510000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 670

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.445% 09-28-21/09-28-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI45172
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-1040197.410000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0043627189

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

N/A
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Item C.10. Repurchase and reverse repurchase agreements.

N/A
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Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap
b. Counterparty.	
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.445000000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.820000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-09-28

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	63714437.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-1040197.410000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 671

Item C.1. Identification of investment.

a. Name of issuer (if any). RISKLESS ISSUER

b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.4475% 09-29-21/09-29-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI45232
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	New Zealand Dollar
e. Value. <a href="#">(4)</a>	-1061330.080000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0044513520

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.447500000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.830000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2023-09-29
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	64929823.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-1061330.080000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 672

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.4475% 09-30-21/09-30-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI45268
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-1067060.370000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0044753856

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Swap
b. Counterparty.	

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---



1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.447500000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.860000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2023-09-30
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iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	65199614.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-1067060.370000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 673

### Item C.1. Identification of investment.

a. Name of issuer (if any).

RISKLESS ISSUER

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

IRS RECFIX NZD 1.5212% 10-14-21/10-14-23 LCH

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

MZI45775

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.000000000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

New Zealand Dollar

e. Value. (4)

-263513.090000000000

f. Exchange rate.

1.590077

g. Percentage value compared to net assets of the Fund.

-0.0011052071

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

N/A

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 1.521200000000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 3-month NZD-BBR-FRA

Payments: Floating rate Spread.	3.050000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-10-14

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	15900000.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-263513.090000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 674

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.5125% 10-14-21/10-14-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

MZI45799

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1.000000000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

New Zealand Dollar

e. Value. (4)

-957590.070000000000

f. Exchange rate.

1.590077

g. Percentage value compared to net assets of the Fund.

-0.0040162533

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.512500000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	3.050000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-10-14

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000

ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	57555521.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-957590.070000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 675

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PHILIP MORRIS INTERNATIONAL INC
b. LEI (if any) of issuer. (1)	HL3H1H2BGXWVG3BSWR90
c. Title of the issue or description of the investment.	PHILIP MORRIS INTL INC SR UNSEC 2.1% 05-01-30
d. CUSIP (if any).	718172CP2

At least one of the following other identifiers:

- ISIN	US718172CP24
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCP61614
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	2078000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1730392.160000000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0072574826
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-05-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.100000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)



Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 676

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | PAYPAL HOLDINGS INC                        |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493005X2GO78EFZ3E94                       |
| c. Title of the issue or description of the investment. | PAYPAL HOLDINGS INC SR UNSEC 2.3% 06-01-30 |
| d. CUSIP (if any).                                      | 70450YAH6                                  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US70450YAH62 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCP62068     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1701000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1525225.460000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0063969876

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.300000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 677

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

PTTEP TREASURY CENTER CO LTD

b. LEI (if any) of issuer. [\(1\)](#)

2549006WFOUPZX6TZG08

c. Title of the issue or description of the investment.	PTTEP EXPLORATION AND PRODUCTION 144A LIFE SR UNSEC 2.587% 06-10-27
d. CUSIP (if any).	69371MAF4
At least one of the following other identifiers:	
- ISIN	US69371MAF41
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCP62800
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	740000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	687289.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0028825800

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	THAILAND
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2027-06-10
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

2.587000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 678

### Item C.1. Identification of investment.

a. Name of issuer (if any).	PLAINS ALL AMERICAN PIPELINE LP
b. LEI (if any) of issuer. (1)	5521FA2ITF25TVH63740
c. Title of the issue or description of the investment.	PLAINS ALL AMER PIPELINE SR UNSEC 3.8% 09-15-30
d. CUSIP (if any).	72650RBN1

At least one of the following other identifiers:

- ISIN	US72650RBN17
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCP62885
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1081000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	981933.920000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041183545

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-09-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.800000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 679****Item C.1. Identification of investment.**

- a. Name of issuer (if any). PACIFIC GAS AND ELECTRIC CO
- b. LEI (if any) of issuer. [\(1\)](#) 1HNPXZSMMB7HMBMVBS46
- c. Title of the issue or description of the investment. PACIFIC GAS & ELECTRIC SEC 2.1% 08-01-27
- d. CUSIP (if any). 694308JF5

At least one of the following other identifiers:

- ISIN US694308JF52
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCP63099
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 5108000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4370736.820000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0183314206

**Item C.3. Payoff profile.**



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-08-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

2.100000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 680

Item C.1. Identification of investment.

- a. Name of issuer (if any).

PACIFIC GAS AND ELECTRIC CO
- b. LEI (if any) of issuer. [\(1\)](#)

1HNPXZSMMB7HMBMVBS46
- c. Title of the issue or description of the investment.

PACIFIC GAS & ELECTRIC SEC 3.3% 08-01-40
- d. CUSIP (if any).

694308JH1

At least one of the following other identifiers:

- ISIN

US694308JH19
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCP63100
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

11495000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8410167.320000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0352733007

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2040-08-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.300000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 681

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	PACIFIC GAS AND ELECTRIC CO
b. LEI (if any) of issuer. <a href="#">(1)</a>	1HNPXZSMMB7HMBMVBS46
c. Title of the issue or description of the investment.	PACIFIC GAS & ELECTRIC SEC 3.5% 08-01-50
d. CUSIP (if any).	694308JJ7

At least one of the following other identifiers:

- ISIN	US694308JJ74
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCP63101
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	7757000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5496687.770000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0230538006

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2050-08-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	PACIFIC GAS AND ELECTRIC CO
b. LEI (if any) of issuer. (1)	1HNPXZSMMB7HMBMVBS46
c. Title of the issue or description of the investment.	PACIFIC GAS & ELECTRIC SEC 2.5% 02-01-31
d. CUSIP (if any).	694308JG3

At least one of the following other identifiers:

- ISIN	US694308JG36
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCP63102
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	20358000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16278969.330000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0682760472

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-02-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.500000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 683

### Item C.1. Identification of investment.

- a. Name of issuer (if any). PACIFIC GAS AND ELECTRIC CO
- b. LEI (if any) of issuer. [\(1\)](#) 1HNPXZSMMB7HMBMVBS46
- c. Title of the issue or description of the investment. PACIFIC GAS & ELECTRIC SEC 4.55% 07-01-30
- d. CUSIP (if any). 694308JM0

At least one of the following other identifiers:

- ISIN US694308JM04
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCP63267
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 2327000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2147942.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0090087392

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-07-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.550000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 684

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

PACIFIC GAS AND ELECTRIC CO

b. LEI (if any) of issuer. (1)

1HNPXZSMMB7HMBMVBS46

c. Title of the issue or description of the investment.

PACIFIC GAS & ELECTRIC SR UNSEC 4.65% 08-01-28

d. CUSIP (if any).

694308JC2

At least one of the following other identifiers:

- ISIN

US694308JC22

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCP63353

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1049000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

998416.170000000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041874831

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.650000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 685

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

PETROLEOS MEXICANOS
- b. LEI (if any) of issuer. [\(1\)](#)

549300CAZKPF4HKMPX17
- c. Title of the issue or description of the investment.

PEMEX MXN REG S GDN 7.19% 09-12-24
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

USP78625DC49
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCP6344
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1586871.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	7145998.760000000000
f. Exchange rate.	20.385500
g. Percentage value compared to net assets of the Fund.	0.0299712186

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2024-09-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.190000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)

e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 686

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PUBLIC SERVICE ELECTRIC AND GAS COMPANY

b. LEI (if any) of issuer. (1)	549300RUHPVD434XUK18
c. Title of the issue or description of the investment.	PUB SVC EL & GAS SEC 2.05% 08-01-50
d. CUSIP (if any).	74456QCE4

At least one of the following other identifiers:

- ISIN	US74456QCE44
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCP64013
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1595000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1046870.280000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0043907058

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.



a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2050-08-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.050000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 687

### Item C.1. Identification of investment.

a. Name of issuer (if any).

PACIFIC GAS AND ELECTRIC CO

b. LEI (if any) of issuer. (1)

1HNPXZSMMB7HMBMVBS46

c. Title of the issue or description of the investment.

PACIFIC GAS ELECTRIC 1ST LIEN 3.25% 06-01-31

d. CUSIP (if any).

694308JT5

At least one of the following other identifiers:

- ISIN

US694308JT56

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCP68566

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3600000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3017538.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0126559343

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-06-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 688

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | PNC FINANCIAL SERVICES GROUP INC       |
| b. LEI (if any) of issuer. (1)                          | CFGNEKW0P8842LEUIA51                   |
| c. Title of the issue or description of the investment. | PNC FINL SVCS SR UNSEC 2.854% 11-09-22 |
| d. CUSIP (if any).                                      | 693475AL9                              |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US693475AL94 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCP767       |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                      |
|--------------------------------|----------------------|
| a. Balance                     | 2000000.000000000000 |
| b. Units                       | Principal amount     |
| c. Description of other units. |                      |
| d. Currency. (3)               | United States Dollar |
| e. Value. (4)                  | 1999442.000000000000 |
| f. Exchange rate.              |                      |

g. Percentage value compared to net assets of the Fund.	0.0083859115
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2022-11-09
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.8540000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 689

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | PHILIP MORRIS INTERNATIONAL INC                 |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | HL3H1H2BGXWVG3BSWR90                            |
| c. Title of the issue or description of the investment. | PHILIP MORRIS INTL INC SR UNSEC 4.125% 03-04-43 |
| d. CUSIP (if any).                                      | 718172AW9                                       |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US718172AW92 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCP790       |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	819000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	664798.680000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027882494

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2043-03-04
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.125000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 690

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

PHILIP MORRIS INTERNATIONAL INC

b. LEI (if any) of issuer. [\(1\)](#)

HL3H1H2BGXWVG3BSWR90



c. Title of the issue or description of the investment.	PHILIP MORRIS INTL INC SR UNSEC 4.875% 11-15-43
d. CUSIP (if any).	718172BD0

At least one of the following other identifiers:

- ISIN	US718172BD03
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCP835
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1081000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	972736.770000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0040797805

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2043-11-15
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

4.875000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 691

### Item C.1. Identification of investment.

a. Name of issuer (if any).	QATAR ENERGY
b. LEI (if any) of issuer. (1)	254900QTESJKJ3P87J26
c. Title of the issue or description of the investment.	QATAR PETROLEUM 144A LIFE SR UNSEC 1.375% 09-12-26
d. CUSIP (if any).	74730DAB9

At least one of the following other identifiers:

- ISIN	US74730DAB91
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCQ71368
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	680000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	629123.080000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0026386214

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	QATAR
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-09-12

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.375000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 692****Item C.1. Identification of investment.**

- a. Name of issuer (if any). QATAR ENERGY
- b. LEI (if any) of issuer. [\(1\)](#) 254900QTESJKJ3P87J26
- c. Title of the issue or description of the investment. QATAR PETROLEUM 144A LIFE SR UNSEC 3.125% 07-12-41
- d. CUSIP (if any). 74730DAE3

At least one of the following other identifiers:

- ISIN US74730DAE31
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCQ71370
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 20550000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 17409384.600000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0730171511

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt  
b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) QATAR  
b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)  
Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2041-07-12  
b. Coupon.  
i. Coupon category. [\(13\)](#) Fixed  
ii. Annualized rate. 3.125000000000  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 693

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

REYNOLDS AMERICAN INC
- b. LEI (if any) of issuer. [\(1\)](#)

02S2RPPVO9RP4NEU2740
- c. Title of the issue or description of the investment.

REYNOLDS AMERICAN INC SR UNSEC 4.45% 06-12-25
- d. CUSIP (if any).

761713BG0

At least one of the following other identifiers:

- ISIN

US761713BG06
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCR19096
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

4190000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4189199.710000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0175700311

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-06-12
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.450000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 694

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ROYAL CARIBBEAN CRUISES LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	K2NEH8QNVW44JIWK7Z55
c. Title of the issue or description of the investment.	ROYAL CARIBBEAN 144A LIFE 1ST LIEN 11.5% 06-01-25
d. CUSIP (if any).	780153AZ5

At least one of the following other identifiers:

- ISIN	US780153AZ50
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCR62181
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	13776000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	14776206.480000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0619732705

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-06-01
-------------------	------------

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

11.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	REGENERON PHARMACEUTICALS INC
b. LEI (if any) of issuer. (1)	549300RCBFWIRX3HYQ56
c. Title of the issue or description of the investment.	REGENERON PHARMACEUTICALS SR UNSEC 1.75% 09-15-30
d. CUSIP (if any).	75886FAE7

At least one of the following other identifiers:

- ISIN	US75886FAE79
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCR64083
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3502000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2933751.470000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0123045231

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-09-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 696

### Item C.1. Identification of investment.

- a. Name of issuer (if any). ROYAL CARIBBEAN CRUISES LTD
- b. LEI (if any) of issuer. (1) K2NEH8QNVW44JIWK7Z55
- c. Title of the issue or description of the investment. ROYAL CARIBBEAN 144A LIFE SR UNSEC 5.5% 04-01-28
- d. CUSIP (if any). 780153BG6

At least one of the following other identifiers:

- ISIN US780153BG60
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCR69076
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 11135000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8375134.580000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0351263690

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-04-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 697

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

ROYAL BANK OF CANADA

b. LEI (if any) of issuer. (1)

ES7IP3U3RHIGC71XBU11

c. Title of the issue or description of the investment.

ROYAL BANK OF CANADA SR UNSEC 1.2% 04-27-26

d. CUSIP (if any).

78016EZQ3

At least one of the following other identifiers:

- ISIN

US78016EZQ33

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCR69716

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

10600000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

9669055.000000000000



f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0405532342

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2026-04-27

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.200000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 698

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC
- b. LEI (if any) of issuer. [\(1\)](#)

549300XK5HGW68R8K327
- c. Title of the issue or description of the investment.

SHIRE SR UNSEC 3.20% 09-23-26
- d. CUSIP (if any).

82481LAD1

At least one of the following other identifiers:

- ISIN

US82481LAD10
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCS24429
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	905000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	881507.110000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0036971518

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	IRELAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-09-23
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.200000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 699**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300XK5HGW68R8K327
c. Title of the issue or description of the investment.	SHIRE SR UNSEC 2.875% 09-23-23
d. CUSIP (if any).	82481LAC3

At least one of the following other identifiers:

- ISIN	US82481LAC37
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCS24430
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	988000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	979515.060000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041082095

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-09-23

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.875000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 700

### Item C.1. Identification of investment.

a. Name of issuer (if any).

SHELL INTERNATIONAL FINANCE BV

b. LEI (if any) of issuer. (1)

213800ITMMKU4Z7I4F78

c. Title of the issue or description of the investment.

SHELL INTL FINANCE SR UNSEC 3.50% 11-13-23

d. CUSIP (if any).

822582BZ4

At least one of the following other identifiers:

- ISIN

US822582BZ43

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCS53127

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3505000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3545994.480000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0148723473

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

NETHERLANDS

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2023-11-13

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
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v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.



N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 701

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). SWISS RE FINANCE (LUXEMBOURG) SA
- b. LEI (if any) of issuer. [\(1\)](#) 549300CLQZ6TM98LW631
- c. Title of the issue or description of the investment. SWISS RE FINANCE (LUXEMBOURG) 144A SUB (H) 5.0% 04-02-49
- d. CUSIP (if any). 87089NAA8

At least one of the following other identifiers:

- ISIN US87089NAA81
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCS54690
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2600000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2487251.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0104318439

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) LUXEMBOURG

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2049-04-02

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 5.0000000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 702

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

SOUTHERN CALIFORNIA EDISON CO
- b. LEI (if any) of issuer. [\(1\)](#)

9R1Z5I36FERIBVKW4P77
- c. Title of the issue or description of the investment.

SOUTHERN CAL EDISON SEC 2.85% 08-01-29
- d. CUSIP (if any).

842400GS6

At least one of the following other identifiers:

- ISIN

US842400GS60
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCS56571
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	525000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	478419.380000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0020065511

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date.	2029-08-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.850000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 703**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	SHELL INTERNATIONAL FINANCE BV
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800ITMMKU4Z7I4F78
c. Title of the issue or description of the investment.	SHELL INTL FINANCE SR UNSEC 2.375% 11-07-29
d. CUSIP (if any).	822582CD2

At least one of the following other identifiers:

- ISIN	US822582CD22
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCS58274
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	2060000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1870741.620000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0078461259

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-11-07
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.375000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 704

## Item C.1. Identification of investment.

a. Name of issuer (if any).	STRYKER CORP
b. LEI (if any) of issuer. (1)	5493002F0SC4JTBU5137
c. Title of the issue or description of the investment.	STRYKER CORP EUR SR UNSEC 0.25% 12-03-24
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2087622069
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCS58728
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1200000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1196037.660000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0050163325

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-12-03

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.250000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 705****Item C.1. Identification of investment.**

- a. Name of issuer (if any). STRYKER CORP
- b. LEI (if any) of issuer. (1) 5493002F0SC4JTBU5137
- c. Title of the issue or description of the investment. STRYKER CORP EUR SR UNSEC 0.75% 03-01-29
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2087639626
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCS58729
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 2440000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 2271796.270000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.0095281996

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-03-01
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
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ii. Annualized rate.	0.750000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 706

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). STRYKER CORP
- b. LEI (if any) of issuer. [\(1\)](#) 5493002F0SC4JTBU5137
- c. Title of the issue or description of the investment. STRYKER CORP EUR SR UNSEC 1.0% 12-03-31
- d. CUSIP (if any). 863667AX9

At least one of the following other identifiers:

- ISIN XS2087643651
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCS58730
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1130000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1008137.010000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0042282536

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-12-03
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 707

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

SERVICENOW INC

b. LEI (if any) of issuer. [\(1\)](#)

549300HJTQM36M0E1G39

c. Title of the issue or description of the investment.

SERVICENOW SR UNSEC 1.4% 09-01-30

d. CUSIP (if any).

81762PAE2

At least one of the following other identifiers:

- ISIN

US81762PAE25

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCS64058
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	140000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	114257.780000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004792115

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.1.400000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 708

Item C.1. Identification of investment.



a. Name of issuer (if any).	SA GLOBAL SUKUK LTD
b. LEI (if any) of issuer. (1)	5493007DFAVKU7UOGR47
c. Title of the issue or description of the investment.	SA GLOBAL SUKUK 144A LIFE SR UNSEC 0.946% 06-17-24
d. CUSIP (if any).	78397PAA9

At least one of the following other identifiers:

- ISIN	US78397PAA93
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCS70890
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1428028.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0059893313

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CAYMAN ISLANDS
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-06-17

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 0.946000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 709

Item C.1. Identification of investment.

- a. Name of issuer (if any).

STELLANTIS NV
- b. LEI (if any) of issuer. (1)

549300LKT9PW7ZIBDF31
- c. Title of the issue or description of the investment.

STELLANTIS NV EUR REG S SR UNSEC (B) 1.25% 06-20-33
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2356041165
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCS70975
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

25580000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

20141969.020000000000
- f. Exchange rate.

0.978425
- g. Percentage value compared to net assets of the Fund.

0.0844779543

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

NETHERLANDS

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2033-06-20

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

1.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 710****Item C.1. Identification of investment.**

- a. Name of issuer (if any). STELLANTIS NV
- b. LEI (if any) of issuer. [\(1\)](#) 549300LKT9PW7ZIBDF31
- c. Title of the issue or description of the investment. STELLANTIS NV EUR REG S SR UNSEC (B) 0.75% 01-18-29
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN XS2356040357
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCS70976
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 625000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 550886.870000000000
- f. Exchange rate. 0.978425

g. Percentage value compared to net assets of the Fund.	0.0023104889
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2029-01-18
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.750000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 711

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | SAN DIEGO GAS & ELECTRIC CO                      |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | KNIRVXKVNJJ4P8OTMS63                             |
| c. Title of the issue or description of the investment. | SAN DIEGO GAS & ELECTRIC 1ST LIEN 2.95% 08-15-51 |
| d. CUSIP (if any).                                      | 797440CA0  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US797440CA05 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCS72616     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	400000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	312592.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013110536

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2051-08-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.950000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 712

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

STELLANTIS FINANCE US INC

b. LEI (if any) of issuer. [\(1\)](#)

549300QZ0AI8Q7LNON33

c. Title of the issue or description of the investment.	STELLANTIS FINANCE US 144A LIFE SR UNSEC 1.711% 01-29-27
d. CUSIP (if any).	85855CAA8

At least one of the following other identifiers:

- ISIN	US85855CAA80
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCS73133
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	3350000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2970739.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0124596568

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2027-01-29
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

1.711000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 713

### Item C.1. Identification of investment.

a. Name of issuer (if any).	STELLANTIS FINANCE US INC
b. LEI (if any) of issuer. (1)	549300QZ0AI8Q7LNON33
c. Title of the issue or description of the investment.	STELLANTIS FINANCE US 144A LIFE SR UNSEC 2.691% 09-15-31
d. CUSIP (if any).	85855CAB6

At least one of the following other identifiers:

- ISIN	US85855CAB63
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCS73134
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	925000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	758815.430000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031825675

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-09-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.691000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 714

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SINGAPORE AIRLINES LTD
- b. LEI (if any) of issuer. (1)

549300ZG62N2599PWR15
- c. Title of the issue or description of the investment.

SINGAPORE AIRLINES LTD REG S SR UNSEC 3.375% 01-19-29
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2405871570
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCS76792
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

17940000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

16391239.800000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0687469237

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt  
b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) SINGAPORE  
b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)  
Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-01-19  
b. Coupon.  
i. Coupon category. (13) Fixed  
ii. Annualized rate. 3.375000000000  
c. Currently in default? ☐ Yes ☒ No  
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No  
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No  
f. For convertible securities, also provide:  
i. Mandatory convertible? ☐ Yes ☐ No  
ii. Contingent convertible? ☐ Yes ☐ No  
iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 715

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

TRANSCANADA TRUST
- b. LEI (if any) of issuer. [\(1\)](#)

549300Y0MFCAXLBWUV51
- c. Title of the issue or description of the investment.

TRANS-CANADA TRUST SUB (H) 5.875% 08-15-76/26
- d. CUSIP (if any).

89356BAB4

At least one of the following other identifiers:

- ISIN

US89356BAB45
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCT23756
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

18000000.000000000000
- b. Units

Principal amount



c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17703882.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0742523103

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2076-08-15
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	5.8750000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 716**

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	TOTALENERGIES SE
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900S21EQ1BO4ESM68
c. Title of the issue or description of the investment.	TOTALENERGIES SE EUR REG S PRP JR SUB (H) (B) 2.708% 12-31-49/05-05-23
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS1501167164
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCT33235
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1100000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1119555.620000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0046955572

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	FRANCE
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2049-12-31
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Variable

ii. Annualized rate.

2.7080000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	TOYOTA MOTOR CREDIT CORP
b. LEI (if any) of issuer. (1)	Z2VZBHUMB7PWWJ63I008
c. Title of the issue or description of the investment.	TOYOTA MTR CREDIT SR UNSEC 3.375% 04-01-30
d. CUSIP (if any).	89236TGY5

At least one of the following other identifiers:

- ISIN	US89236TGY55
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCT60709
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1239000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1207652.060000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0050650448

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-04-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	3.375000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 718

### Item C.1. Identification of investment.

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | TRANSCANADA PIPELINES LTD                     |
| b. LEI (if any) of issuer. (1)                          | 5BV01I6231JPDAPMGH09                          |
| c. Title of the issue or description of the investment. | TRANS-CANADA PIPELINES SR UNSEC 4.1% 04-15-30 |
| d. CUSIP (if any).                                      | 89352HBA6                                     |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US89352HBA68 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCT60979     |
| Description of other unique identifier.  | CG Symbol    |

### Item C.2. Amount of each investment.

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 3360000.000000000000 |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3306915.360000000000 |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.0138696194         |

### Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

### Item C.4. Asset and issuer type.

- |                    |      |
|--------------------|------|
| a. Asset type. (6) | Debt |
|--------------------|------|

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-04-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.100000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------



v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 719

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

TENCENT HOLDINGS LTD

b. LEI (if any) of issuer. (1)

254900N4SLUMW4XUYY11

c. Title of the issue or description of the investment.

TENCENT HOLDINGS 144A LIFE SR UNSEC 2.39% 06-03-30

d. CUSIP (if any).

88032WAU0

At least one of the following other identifiers:

- ISIN

US88032WAU09

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCT62576

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

13730000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

11666339.810000000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0489300982

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-06-03
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.390000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 720

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

TENCENT HOLDINGS LTD
- b. LEI (if any) of issuer. [\(1\)](#)

254900N4SLUMW4XUYY11
- c. Title of the issue or description of the investment.

TENCENT HOLDINGS 144A LIFE SR UNSEC 3.24% 06-03-50
- d. CUSIP (if any).

88032WAV8

At least one of the following other identifiers:

- ISIN

US88032WAV81
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCT62578
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	6050000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4136409.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0173486210

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CHINA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☒ Yes ☐ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2050-06-03
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.240000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)

e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 721

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TAKEDA PHARMACEUTICAL CO LTD

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300ZLMVP4X0OGR454
c. Title of the issue or description of the investment.	TAKEDA PHARMACEUTICAL SR UNSEC 0.75% 07-09-27
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2197348324
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCT63431
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1984000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1942835.290000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0081484958

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	JAPAN
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-07-09

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 722

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TENCENT MUSIC ENTERTAINMENT GROUP

b. LEI (if any) of issuer. (1)

213800XTZK2GOHQTYK41

c. Title of the issue or description of the investment.

TENCENT MUSIC ENT SR UNSEC 2.0% 09-03-30

d. CUSIP (if any).

88034PAB5

At least one of the following other identifiers:

- ISIN

US88034PAB58

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCT64489

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2055000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1619796.210000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0067936293

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CHINA



b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-09-03

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 2.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 723

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). T-MOBILE USA INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300V2JRLO5DIFGE82
- c. Title of the issue or description of the investment. T-MOBILE 1ST LIEN 3.3% 02-15-51
- d. CUSIP (if any). 87264ABN4

At least one of the following other identifiers:

- ISIN US87264ABN46
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCT70408
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 600000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 459613.200000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0019276756

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2051-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.300000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 724**

*Item C.1. Identification of investment.*

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | T-MOBILE USA INC                |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300V2JRLO5DIFGE82            |
| c. Title of the issue or description of the investment. | T-MOBILE 1ST LIEN 1.5% 02-15-26 |
| d. CUSIP (if any).                                      | 87264ABZ7                       |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US87264ABZ75 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCT70411     |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	3900000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3596611.200000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0150846402

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-02-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.500000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 725

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	T-MOBILE USA INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300V2JRLO5DIFGE82
c. Title of the issue or description of the investment.	T-MOBILE 1ST LIEN 3.0% 02-15-41
d. CUSIP (if any).	87264ABL8

At least one of the following other identifiers:

- ISIN	US87264ABL89
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCT70412
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	500000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	389359.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016330207

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2041-02-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



## Schedule of Portfolio Investments Record: 726

### Item C.1. Identification of investment.

a. Name of issuer (if any).	T-MOBILE USA INC
b. LEI (if any) of issuer. (1)	549300V2JRLO5DIFGE82
c. Title of the issue or description of the investment.	T-MOBILE 1ST LIEN 2.55% 02-15-31
d. CUSIP (if any).	87264ACB9

At least one of the following other identifiers:

- ISIN	US87264ACB98
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCT70422
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3900000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3412695.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0143132725

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 2.550000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 727****Item C.1. Identification of investment.**

- a. Name of issuer (if any). T-MOBILE USA INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300V2JRLO5DIFGE82
- c. Title of the issue or description of the investment. T-MOBILE 1ST LIEN 2.05% 02-15-28
- d. CUSIP (if any). 87264ACA1

At least one of the following other identifiers:

- ISIN US87264ACA16
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCT70424
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2500000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2243382.500000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0094090287

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-02-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	2.050000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 728

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TORONTO DOMINION BANK (THE)
- b. LEI (if any) of issuer. [\(1\)](#) PT3QB789TSUIDF371261
- c. Title of the issue or description of the investment. TORONTO-DOMINION BANK SR UNSEC 1.25% 09-10-26
- d. CUSIP (if any). 89114TZG0

At least one of the following other identifiers:

- ISIN US89114TZG02
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCT73079
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 452000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	409075.370000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017157136

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-09-10
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	1.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 729

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). TORONTO DOMINION BANK (THE)
- b. LEI (if any) of issuer. [\(1\)](#) PT3QB789TSUIDF371261
- c. Title of the issue or description of the investment. TORONTO-DOMINION BANK SR UNSEC 1.45% 01-10-25
- d. CUSIP (if any). 89114TZL9

At least one of the following other identifiers:

- ISIN US89114TZL96
- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	FCT76608
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	2140000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2044181.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0085735546

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-10
b. Coupon.	
i. Coupon category. (13)	Fixed



ii. Annualized rate.

1.450000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 730

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	TOYOTA MOTOR CREDIT CORP
b. LEI (if any) of issuer. (1)	Z2VZBHUMB7PWWJ63I008
c. Title of the issue or description of the investment.	TOYOTA MTR CREDIT SR UNSEC 1.9% 01-13-27
d. CUSIP (if any).	89236TJV8

At least one of the following other identifiers:

- ISIN	US89236TJV89
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCT76738
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	703000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	660139.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027687082

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-01-13

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.900000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 731

### Item C.1. Identification of investment.

a. Name of issuer (if any).

UK CONV GILT

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

UTD KINGDOM GILT GBP REG S 3.25% 01-22-44

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

GB00B84Z9V04

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCU440

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3650000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

5012148.160000000000

f. Exchange rate.

0.821152

g. Percentage value compared to net assets of the Fund.

0.0210215805

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2044-01-22

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 732

Item C.1. Identification of investment.

- a. Name of issuer (if any).

RAYTHEON TECHNOLOGIES CORP
- b. LEI (if any) of issuer. (1)

I07WOS4YJ0N7YRFE7309
- c. Title of the issue or description of the investment.

UNITED TECHNOLOGIES CORP SR UNSEC 4.125% 11-16-28
- d. CUSIP (if any).

913017CY3

At least one of the following other identifiers:

- ISIN

US913017CY37
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCU52115
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

5000000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

5076940.000000000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0212933256
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**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-11-16
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.125000000000

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 733

***Item C.1. Identification of investment.***

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | US BANCORP                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N1GZ7BBF3NP8GI976H15                   |
| c. Title of the issue or description of the investment. | US BANCORP SR UNSEC 2.215% 01-27-28/27 |
| d. CUSIP (if any).                                      | 91159HJC5                              |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US91159HJC51 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCU77058     |
| Description of other unique identifier.  | CG Symbol    |

***Item C.2. Amount of each investment.***



Balance. [\(2\)](#)

a. Balance	1060000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	990602.860000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041547131

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2028-01-27
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Variable
ii. Annualized rate.	2.2150000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 734**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). UNION PACIFIC CORP

b. LEI (if any) of issuer. [\(1\)](#) 549300LMMRSZZCZ8CL11

c. Title of the issue or description of the investment.	UNION PACIFIC CORP SR UNSEC 2.8% 02-14-32
d. CUSIP (if any).	907818FX1

At least one of the following other identifiers:

- ISIN	US907818FX12
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCU77495
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	744218.400000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031213457

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2032-02-14
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

2.800000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 735

### Item C.1. Identification of investment.

a. Name of issuer (if any).	VOLKSWAGEN INTERNATIONAL FINANCE NV
b. LEI (if any) of issuer. (1)	5299004PWNHKYTR23649
c. Title of the issue or description of the investment.	VOLKSWAGEN INTL FIN PRP EUR REG S JR SUB (H) (B) 2.7% 12-31-49/12-14-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS1629658755
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCV42700
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1400000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1421927.070000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0059637412

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2049-12-31

b. Coupon.

i. Coupon category. [\(13\)](#)

Variable

ii. Annualized rate.

2.7000000000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 736

Item C.1. Identification of investment.

- a. Name of issuer (if any).

VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
- b. LEI (if any) of issuer. (1)

5493002SQ1AVQBY41K40
- c. Title of the issue or description of the investment.

VOLKSWAGEN AMERICA 144A LIFE SR UNSEC 4.25% 11-13-23
- d. CUSIP (if any).

928668AR3

At least one of the following other identifiers:

- ISIN

US928668AR38
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCV53132
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

6300000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

6331663.800000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0265557952

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2023-11-13

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.250000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—



iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 737

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
- b. LEI (if any) of issuer. [\(1\)](#)

5493002SQ1AVQBY41K40
- c. Title of the issue or description of the investment.

VOLKSWAGEN AMERICA 144A LIFE SR UNSEC 4.625% 11-13-25
- d. CUSIP (if any).

928668AT9

At least one of the following other identifiers:

- ISIN

US928668AT93
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCV53133
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

8158000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	8272603.580000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0346963411

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-11-13
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.625000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 738

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	VERIZON COMMUNICATIONS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	2S72QS2UO2OESLG6Y829
c. Title of the issue or description of the investment.	VERIZON COMMUNICATIONS SR UNSEC 3.15% 03-22-30
d. CUSIP (if any).	92343VFE9

At least one of the following other identifiers:

- ISIN	US92343VFE92
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCV60392
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	2050000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1937047.050000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0081242192

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-03-22
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b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.150000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC
b. LEI (if any) of issuer. (1)	5493002SQ1AVQBY41K40
c. Title of the issue or description of the investment.	VOLKSWAGEN AMERICA 144A LIFE SR UNSEC 3.125% 05-12-23
d. CUSIP (if any).	928668BD3

At least one of the following other identifiers:

- ISIN	US928668BD33
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCV61870
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	7666000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7618279.150000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0319520220

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2023-05-12

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.125000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 740

### Item C.1. Identification of investment.

- a. Name of issuer (if any). VALE OVERSEAS LTD
- b. LEI (if any) of issuer. [\(1\)](#) 254900BA3U6G5DNV5V04
- c. Title of the issue or description of the investment. VALE OVERSEAS SR UNSEC 3.75% 07-08-30
- d. CUSIP (if any). 91911TAQ6

At least one of the following other identifiers:

- ISIN US91911TAQ67
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCV63554
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3478000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3185743.660000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0133614100

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt



b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) BRAZIL

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-07-08

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 741

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	VOLKSWAGEN FINANCIAL SERVICES N.V.
b. LEI (if any) of issuer. (1)	529900ZTQC8D1TW6BL41
c. Title of the issue or description of the investment.	VOLKSWAGEN FIN SVCS GBP REG S SR UNSEC (B) 0.875% 02-20-25
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2289410180
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCV67281
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1123889.350000000000

f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0047137335

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-02-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.875000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 742

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	VERIZON COMMUNICATIONS INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	2S72QS2UO2OESLG6Y829
c. Title of the issue or description of the investment.	VERIZON COMMUNICATIONS SR UNSEC 2.55% 03-21-31
d. CUSIP (if any).	92343VGJ7

At least one of the following other identifiers:

- ISIN	US92343VGJ70
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCV68686
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	28040000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24947244.080000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1046318829

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-03-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.550000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 743

**Item C.1. Identification of investment.**

a. Name of issuer (if any). VERIZON COMMUNICATIONS INC

b. LEI (if any) of issuer. (1)	2S72QS2UO2OESLG6Y829
c. Title of the issue or description of the investment.	VERIZON COMMUNICATIONS EUR SR UNSEC 0.75% 03-22-32
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2320759884
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCV68775
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4480000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3914036.150000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0164159605

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-03-22

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.750000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 744

### Item C.1. Identification of investment.

a. Name of issuer (if any).

VERIZON COMMUNICATIONS INC

b. LEI (if any) of issuer. (1)

2S72QS2UO2OESLG6Y829

c. Title of the issue or description of the investment.

VERIZON COMMUNICATIONS EUR SR UNSEC 0.375% 03-22-29

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2320759538

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCV68777

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

9780000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

8967906.390000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0376125286

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-03-22

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.375000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 745

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | VERIZON COMMUNICATIONS INC                     |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 2S72QS2UO2OESLG6Y829                           |
| c. Title of the issue or description of the investment. | VERIZON COMMUNICATIONS SR UNSEC 1.68% 10-30-30 |
| d. CUSIP (if any).                                      | 92343VFX7                                      |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US92343VFX73 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCV69877     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 298000.000000000000  |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 249575.890000000000  |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.0010467527         |

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-10-30

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.680000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 746**

*Item C.1. Identification of investment.*

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | VOLKSWAGEN INTERNATIONAL FINANCE NV                                       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5299004PWNHKYTR23649  |
| c. Title of the issue or description of the investment. | VOLKSWAGEN INTL FIN PRP EUR REG S JR SUB (H) (B) 4.375% 12-31-71/03-28-31 |
| d. CUSIP (if any).                                      | N/A   |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | XS2342732646 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCV78361     |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	10600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	9576388.990000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0401645813

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NETHERLANDS
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2171-12-31
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	4.3750000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 747

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	VICI PROPERTIES LP
b. LEI (if any) of issuer. <a href="#">(1)</a>	254900X4QE7SGKQLLN38
c. Title of the issue or description of the investment.	VICI PROPERTIES LP SR UNSEC 4.375% 05-15-25
d. CUSIP (if any).	925650AA1

At least one of the following other identifiers:

- ISIN	US925650AA17
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCV78950
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	561000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	555320.440000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0023290838

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:



a. Maturity date.

2025-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.375000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 748

## Item C.1. Identification of investment.

a. Name of issuer (if any).	WILLIAMS COMPANIES INC (THE)
b. LEI (if any) of issuer. (1)	D71FAKCBLS2O0RBPG08
c. Title of the issue or description of the investment.	WILLIAMS PARTNERS LP SR UNSEC 4.3% 03-04-24
d. CUSIP (if any).	96950FAM6

At least one of the following other identifiers:

- ISIN	US96950FAM68
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCW2703
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2010618.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0084327851

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-03-04

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.300000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 749

Item C.1. Identification of investment.

- a. Name of issuer (if any).

WESTPAC BANKING CORP
- b. LEI (if any) of issuer. (1)

EN5TNI6CI43VEPAMHL14
- c. Title of the issue or description of the investment.

WESTPAC BANKING CORP SUB 2.894% 02-04-30
- d. CUSIP (if any).

961214EM1

At least one of the following other identifiers:

- ISIN

US961214EM13
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCW59519
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

18960000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

18044535.360000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0756810534

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	AUSTRALIA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-02-04
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Variable
--	----------

ii. Annualized rate.	2.8940000000000000
----------------------	--------------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 750

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). WALT DISNEY CO
- b. LEI (if any) of issuer. [\(1\)](#) 549300GZKULIZ0WOW665
- c. Title of the issue or description of the investment. DISNEY WALT CO SR UNSEC 2.65% 01-13-31
- d. CUSIP (if any). 254687FX9

At least one of the following other identifiers:

- ISIN US254687FX90
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCW62060
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 7420000.000000000000
- b. Units Principal amount
- c. Description of other units.

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	6834287.460000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0286638622

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-01-13
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	2.650000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 751

Item C.1. Identification of investment.

- a. Name of issuer (if any).

WILLIAMS COMPANIES INC (THE)
- b. LEI (if any) of issuer. [\(1\)](#)

D71FAKCBLFS2O0RBPG08
- c. Title of the issue or description of the investment.

WILLIAMS COS SR UNSEC 3.5% 11-15-30
- d. CUSIP (if any).

969457BX7

At least one of the following other identifiers:

- ISIN

US969457BX79
- Other unique identifier (if ticker and ISIN



are not available). Indicate the type of identifier used	FCW62099
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	2749000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2560646.770000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0107396750

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-11-15
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.3.500000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?

(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?

(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 752

Item C.1. Identification of investment.

a. Name of issuer (if any).	WELLS FARGO & CO
b. LEI (if any) of issuer. (1)	PBLD0EJDB5FWOLXP3B76
c. Title of the issue or description of the investment.	WELLS FARGO CO SR UNSEC 2.393% 06-02-28/27
d. CUSIP (if any).	95000U2S1

At least one of the following other identifiers:

- ISIN	US95000U2S19
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCW62548
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	14700000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13487955.600000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0565701841

#### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2028-06-02

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 2.3930000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 753

Item C.1. Identification of investment.

- a. Name of issuer (if any).

WILLIAMS COMPANIES INC (THE)
- b. LEI (if any) of issuer. (1)

D71FAKCBLFS2O0RBPG08
- c. Title of the issue or description of the investment.

WILLIAMS PARTNERS LP SR UNSEC 3.9% 01-15-25
- d. CUSIP (if any).

96950FAQ7

At least one of the following other identifiers:

- ISIN

US96950FAQ72
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FCW6281
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

945000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

943239.470000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0039560651

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2025-01-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.900000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 754

**Item C.1. Identification of investment.**

- |   |                                     |
|---|-------------------------------------|
| a. Name of issuer (if any).                             | WILLIAMS COMPANIES INC (THE)        |
| b. LEI (if any) of issuer. (1)                          | D71FAKCBLFS2O0RBPG08                |
| c. Title of the issue or description of the investment. | WILLIAMS COS SR UNSEC 2.6% 03-15-31 |
| d. CUSIP (if any).                                      | 969457BY5                           |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US969457BY52 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCW68235     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. (2)

- |                                |                      |
|--------------------------------|----------------------|
| a. Balance                     | 470000.000000000000  |
| b. Units                       | Principal amount     |
| c. Description of other units. |                      |
| d. Currency. (3)               | United States Dollar |
| e. Value. (4)                  | 408679.100000000000  |
| f. Exchange rate.              |                      |

g. Percentage value compared to net assets of the Fund.	0.0017140516
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2031-03-15
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	2.600000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. <a href="#">(16)</a>	
--	--



Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 755

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | WELLS FARGO & CO                           |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | PBLD0EJDB5FWOLXP3B76                       |
| c. Title of the issue or description of the investment. | WELLS FARGO CO SR UNSEC 3.526% 03-24-28/27 |
| d. CUSIP (if any).                                      | 95000U2V4                                  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US95000U2V48 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FCW78300     |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	19528000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	18883458.830000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0791996041

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2028-03-24

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 3.5260000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 756

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

WELLS FARGO & CO

b. LEI (if any) of issuer. [\(1\)](#)

PBLD0EJDB5FWOLXP3B76

c. Title of the issue or description of the investment.	WELLS FARGO CO SR UNSEC 3.908% 04-25-26/25
d. CUSIP (if any).	95000U2X0

At least one of the following other identifiers:

- ISIN	US95000U2X04
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCW78910
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1081000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1075236.110000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045096756

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2026-04-25
- b. Coupon.
- i. Coupon category. (13)

Variable
- ii. Annualized rate.

3.9080000000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 757

### Item C.1. Identification of investment.

a. Name of issuer (if any).	WEA FINANCE LLC /WESTFIELD UK & EUROPE FINANCE PLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WEA FINANCE LLC 144A LIFE SR UNSEC 3.75% 09-17-24
d. CUSIP (if any).	92890HAC6

At least one of the following other identifiers:

- ISIN	US92890HAC60
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCW8621
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2070000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2001584.430000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0083948971

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-09-17

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.750000000000

c. Currently in default?

☐ Yes☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes☐ No

ii. Contingent convertible?

☐ Yes☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 758****Item C.1. Identification of investment.**

- a. Name of issuer (if any). FREEPORT-MCMORAN INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300IRDTHJQ1PVET45
- c. Title of the issue or description of the investment. FREEPORT-MCMORAN INC
- d. CUSIP (if any). 35671D857

At least one of the following other identifiers:

- ISIN US35671D8570
- Ticker (if ISIN is not available). FCX
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FCX
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 5565400.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 175588370.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.7364397333



**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 759

**Item C.1. Identification of investment.**

a. Name of issuer (if any). XCEL ENERGY INC

b. LEI (if any) of issuer. <a href="#">(1)</a>	LGJNMI9GH8XIDG5RCM61
c. Title of the issue or description of the investment.	XCEL ENERGY SR UNSEC 3.35% 12-01-26
d. CUSIP (if any).	98389BAU4

At least one of the following other identifiers:

- ISIN	US98389BAU44
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCX38014
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4502000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4426483.450000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0185652290

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-12-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.350000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 760

Item C.1. Identification of investment.

a. Name of issuer (if any).

AGRICULTURAL DEVELOPMENT BANK OF CHINA

b. LEI (if any) of issuer. (1)

300300C1020311000158

c. Title of the issue or description of the investment.

AGRICULTURAL DEV BANK CHINA UNSEC 3.75% 01-25-29

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

CND10001X8C7

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FDA3127

Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1030000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

China Yuan Renminbi

e. Value. (4)

159950.570000000000

f. Exchange rate.

6.737199

g. Percentage value compared to net assets of the Fund.

0.0006708528

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. government agency

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

CHINA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2029-01-25

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 761

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AEROPUERTO INTERNACIONAL DE TOCUMEN SA
b. LEI (if any) of issuer. (1)	254900FO1PHX49ZIGB14
c. Title of the issue or description of the investment.	AEROPUERTO INTERNACIONAL DE TOCUME 144A LIFE SEC 5.125% 08-11-61
d. CUSIP (if any).	00787CAE2

At least one of the following other identifiers:

- ISIN	US00787CAE21
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FDA9127
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	3390000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2823697.110000000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0118429412
---	--------------

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	PANAMA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2061-08-11
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.	5.125000000000
----------------------	----------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 762

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | CHINA DEVELOPMENT BANK                  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 300300C1020111000029                    |
| c. Title of the issue or description of the investment. | CHINA DEV BANK CNY UNSEC 3.68% 02-26-26 |
| d. CUSIP (if any).                                      | N/A                                     |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | CND10001ZC52 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FDC3177      |
| Description of other unique identifier.  | CG Symbol    |

**Item C.2. Amount of each investment.**



Balance. [\(2\)](#)

a. Balance	53480000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	China Yuan Renminbi
e. Value. <a href="#">(4)</a>	8222069.750000000000
f. Exchange rate.	6.737200
g. Percentage value compared to net assets of the Fund.	0.0344843958

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) CHINA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-02-26

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.680000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 763

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

CHINA DEVELOPMENT BANK

b. LEI (if any) of issuer. [\(1\)](#)

300300C1020111000029

c. Title of the issue or description of the investment.	CHINA DEV BANK CNY UNSEC 3.5% 08-13-26
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	CND10002F4V7
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FDC3809
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	28330000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	China Yuan Renminbi
e. Value. <a href="#">(4)</a>	4335900.360000000000
f. Exchange rate.	6.737200
g. Percentage value compared to net assets of the Fund.	0.0181853121

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. government agency

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	CHINA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

- a. Maturity date.

2026-08-13
- b. Coupon.
- i. Coupon category. (13)

Fixed
- ii. Annualized rate.

3.500000000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 764

### Item C.1. Identification of investment.

a. Name of issuer (if any).	CHINA DEVELOPMENT BANK
b. LEI (if any) of issuer. (1)	300300C1020111000029
c. Title of the issue or description of the investment.	CHINA DEV BANK CNY UNSEC 3.43% 01-14-27
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	CND10002KYS6
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FDC4436
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	194070000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	29598267.520000000000
f. Exchange rate.	6.737199
g. Percentage value compared to net assets of the Fund.	0.1241388609

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. government agency

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-01-14

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.430000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 765

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CHINA DEVELOPMENT BANK

b. LEI (if any) of issuer. [\(1\)](#) 300300C1020111000029

c. Title of the issue or description of the investment. CHINA DEVELOPMENT BANK CNY UNSEC 3.07% 03-10-30

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN CND10002RWH8

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FDC4701

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 2860000.000000000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) China Yuan Renminbi

e. Value. [\(4\)](#) 427182.680000000000

f. Exchange rate. 6.737199

g. Percentage value compared to net assets of the Fund. 0.0017916579

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. government agency

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CHINA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-03-10

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.070000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—



iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 766

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

CHINA DEVELOPMENT BANK
- b. LEI (if any) of issuer. [\(1\)](#)

300300C1020111000029
- c. Title of the issue or description of the investment.

CHINA DEV BANK CNY UNSEC 2.89% 06-22-25
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

CND10003C5P8
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FDC5269
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

244390000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	36697930.610000000000
f. Exchange rate.	6.737200
g. Percentage value compared to net assets of the Fund.	0.1539157419

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. government agency

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-06-22
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.890000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 767**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

CHINA DEVELOPMENT BANK
- b. LEI (if any) of issuer. [\(1\)](#)

300300C1020111000029
- c. Title of the issue or description of the investment.

CHINA DEV BANK (BOND CONNECT) CNY UNSEC 3.39% 07-10-27
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN	CND10003DGK3
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FDC5353
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	181600000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	China Yuan Renminbi
e. Value. <a href="#">(4)</a>	27732814.940000000000
f. Exchange rate.	6.737199
g. Percentage value compared to net assets of the Fund.	0.1163149179

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	U.S. government agency

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	CHINA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-07-10
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b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.390000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CHINA CONSTRUCTION BANK CORP
b. LEI (if any) of issuer. (1)	5493001KQW6DM7KEDR62
c. Title of the issue or description of the investment.	CHINA CONSTRUCTION BANK REG S SR UNSEC 1.0% 08-04-23
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	XS2208843503
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FDC5407
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	6000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5873796.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0246354400

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CHINA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2023-08-04

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 769

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CHINA DEVELOPMENT BANK
- b. LEI (if any) of issuer. (1) 300300C1020111000029
- c. Title of the issue or description of the investment. CHINA DEVELOPMENT BANK CNY UNSEC 3.09% 08-09-28
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN CND10004JK34
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FDC9225
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 136660000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) China Yuan Renminbi
- e. Value. (4) 20522043.070000000000
- f. Exchange rate. 6.737199
- g. Percentage value compared to net assets of the Fund. 0.0860720327

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Debt



b. Issuer type. (7)

U.S. government agency

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CHINA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2028-08-09

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.090000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 770

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

EXPORT-IMPORT BANK OF INDIA

b. LEI (if any) of issuer. (1)

335800OFZ8YEIVN1QI11

c. Title of the issue or description of the investment.

EXPORT-IMPORT BANK OF INDIA SER 3 JPY SR UNSEC 0.59% 09-05-22

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

JP535605AK99

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FDE3869

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1100000000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Japan Yen

e. Value. (4)

8246560.180000000000

f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.0345871118

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	INDIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2022-09-05
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.590000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 771

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

GRUPO ENERGIA BOGOTA SA ESP
- b. LEI (if any) of issuer. [\(1\)](#)

529900LG618OWYVHI655
- c. Title of the issue or description of the investment.

GRUPO ENERGIA BOGOTA SA ESP 144A LIFE SR UNSEC 4.875% 05-15-30
- d. CUSIP (if any).

40053XAA7

At least one of the following other identifiers:

- ISIN

US40053XAA72
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FDG5064
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	3590000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3222509.650000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0135156112

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	COLOMBIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☒ Yes ☐ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2030-05-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.875000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? ☐ Yes ☒ No  
(14)

e. Is any portion of the interest paid in kind? ☐ Yes ☒ No  
(15)

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 772

**Item C.1. Identification of investment.**

a. Name of issuer (if any). INDONESIA ASAHAN ALUMINIUM PERSERO PT

b. LEI (if any) of issuer. <a href="#">(1)</a>	2549008P48EB9SN2OI80
c. Title of the issue or description of the investment.	INDONESIA ASAHAN ALUMINIUM 144A LIFE SR UNSEC 5.45% 05-15-30
d. CUSIP (if any).	74445PAF9

At least one of the following other identifiers:

- ISIN	US74445PAF99
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FDI5057
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	1580000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1512312.800000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0063428303

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	INDONESIA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-05-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.450000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment



represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 773

### Item C.1. Identification of investment.

a. Name of issuer (if any).

KFW

b. LEI (if any) of issuer. (1)

549300GDPG70E3MBBU98

c. Title of the issue or description of the investment.

KFW GBP REG S SR UNSEC (B) 1.125% 07-04-25

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

XS2430324405

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FDK15902

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8400000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

9934991.640000000000

f. Exchange rate.

0.821152

g. Percentage value compared to net assets of the Fund.

0.0416686059

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. government agency

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-07-04

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.125000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 774

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). PETROLEOS MEXICANOS
- b. LEI (if any) of issuer. [\(1\)](#) 549300CAZKPF4HKMPX17
- c. Title of the issue or description of the investment. PEMEX SR UNSEC 6.875% 10-16-25
- d. CUSIP (if any). 71654QDH2

At least one of the following other identifiers:

- ISIN US71654QDH20
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FDP16803
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 210000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 206054.520000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0008642186

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) MEXICO

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-10-16

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.875000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 775**

*Item C.1. Identification of investment.*

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | PERUSAHAAN LISTRIK NEGARA (PERSERO) PT                     |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 254900OYVDRYS9J51J61                                       |
| c. Title of the issue or description of the investment. | PERUSAHAAN LISTRIK NEGAR JPY REG S SR UNSEC 0.43% 09-20-22 |
| d. CUSIP (if any).                                      | N/A  |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | JP536002AK96 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | FDP4466      |
| Description of other unique identifier.  | CG Symbol    |

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	100000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Japan Yen
e. Value. <a href="#">(4)</a>	749529.810000000000
f. Exchange rate.	133.349999
g. Percentage value compared to net assets of the Fund.	0.0031436224

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	INDONESIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2022-09-20
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.430000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 776

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

PETRONAS CAPITAL LTD

b. LEI (if any) of issuer. [\(1\)](#)

549300G7YFX3540OYR85

c. Title of the issue or description of the investment.

PETRONAS CAPITAL LTD 144A LIFE SR UNSEC 4.55% 04-21-50

d. CUSIP (if any).

716743AR0

At least one of the following other identifiers:

- ISIN	US716743AR02
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FDP4904
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1070000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1038765.630000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0043567139

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	MALAYSIA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:



a. Maturity date.	2050-04-21
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.550000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 777

## Item C.1. Identification of investment.

a. Name of issuer (if any).	PETROLEOS MEXICANOS
b. LEI (if any) of issuer. (1)	549300CAZKPF4HKMPX17
c. Title of the issue or description of the investment.	PEMEX SR UNSEC 5.95% 01-28-31
d. CUSIP (if any).	71654QDE9

At least one of the following other identifiers:

- ISIN	US71654QDE98
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FDP5822
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	587000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	457449.100000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0019185991

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	MEXICO
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-01-28

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.950000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 778****Item C.1. Identification of investment.**

- a. Name of issuer (if any). PETROLEOS MEXICANOS
- b. LEI (if any) of issuer. (1) 549300CAZKPF4HKMPX17
- c. Title of the issue or description of the investment. PEMEX SR UNSEC 6.95% 01-28-60
- d. CUSIP (if any). 71654QDF6

At least one of the following other identifiers:

- ISIN US71654QDF63
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FDP5824
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 414000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 279691.360000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0011730608

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

b. Issuer type. (7)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

MEXICO

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2060-01-28

Fixed

6.950000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 779

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). FAIRFAX FINANCIAL HLDGS LTD
- b. LEI (if any) of issuer. [\(1\)](#) GLS7OQD0WOEDI8YAP031
- c. Title of the issue or description of the investment. FAIRFAX FINANCIAL HLDGS LTD S/V
- d. CUSIP (if any). 303901102

At least one of the following other identifiers:

- ISIN CA3039011026
- Ticker (if ISIN is not available). FFH
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FFH.TO
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 33043.000000000000
- b. Units Number of shares

c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	17799431.030000000000
f. Exchange rate.	1.280549
g. Percentage value compared to net assets of the Fund.	0.0746530550

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 780

### Item C.1. Identification of investment.

a. Name of issuer (if any).	PANAMA REPUBLIC OF (GOVERNMENT)
b. LEI (if any) of issuer. (1)	549300SHS4T08CL0LP14
c. Title of the issue or description of the investment.	PANAMA GLOBAL 144A 3.75% 04-17-26
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	PAL634445TA1
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FG318619
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	985000.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041312140

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PANAMA
b. Investment ISO country code. (9)	



Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-04-17

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 781

Item C.1. Identification of investment.

- a. Name of issuer (if any).

AUSTRALIA (COMMONWEALTH OF)
- b. LEI (if any) of issuer. (1)

213800J6B7JSBDETCB42
- c. Title of the issue or description of the investment.

AUSTRALIA GOVT BD AUD REG S 2.75% 11-21-28
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

AU000XCLWAU3
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGA13454
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

26025000.000000000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Australia Dollar
- e. Value. (4)

18040489.250000000000
- f. Exchange rate.

1.431229
- g. Percentage value compared to net assets of the Fund.

0.0756640835

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

AUSTRALIA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2028-11-21

Fixed

2.750000000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 782

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

AUSTRALIA (COMMONWEALTH OF)
- b. LEI (if any) of issuer. [\(1\)](#)

213800J6B7JSBDETCB42
- c. Title of the issue or description of the investment.

AUSTRALIA GOVT BD AUD 0.25% 11-21-24
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

AU0000083768
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGA19834
- Description of other unique identifier.

CG Symbol

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

42500000.000000000000
- b. Units

Principal amount

c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Australia Dollar
e. Value. <a href="#">(4)</a>	28176308.880000000000
f. Exchange rate.	1.431229
g. Percentage value compared to net assets of the Fund.	0.1181749873

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	AUSTRALIA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-11-21
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	0.250000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 783

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	ABU DHABI (EMIRATE OF)
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800FER4348CINTA77
c. Title of the issue or description of the investment.	EMIRATE OF ABU DHABI 144A LIFE 0.75% 09-02-23
d. CUSIP (if any).	29135LAL4

At least one of the following other identifiers:

- ISIN	US29135LAL45
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGA20431
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	10835000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10529929.740000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0441638512

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED ARAB EMIRATES
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2023-09-02
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.750000000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	AUSTRALIA (COMMONWEALTH OF)
b. LEI (if any) of issuer. (1)	213800J6B7JSBDETCB42
c. Title of the issue or description of the investment.	AUSTRALIA GOVT AUD REG S 1.0% 11-21-31
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	AU0000101792
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGA20435
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	43200000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	25210056.220000000000
f. Exchange rate.	1.431229
g. Percentage value compared to net assets of the Fund.	0.1057341502

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-11-21
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b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	1.000000000000
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c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 785

### Item C.1. Identification of investment.

- a. Name of issuer (if any). AUSTRIA (REPUBLIC OF)
- b. LEI (if any) of issuer. [\(1\)](#) 529900QWWUI4XRVR7I03
- c. Title of the issue or description of the investment. AUSTRIA REP EUR 144A LIFE/REG S (B) 0.0% 02-20-31
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN AT0000A2NW83
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used FGA21328
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 37380000.000000000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 34407683.850000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.1443101586

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) AUSTRIA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☒ Yes ☐ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-02-20

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 0.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 786

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

AUSTRALIA (COMMONWEALTH OF)

b. LEI (if any) of issuer. (1)

213800J6B7JSBDETCB42

c. Title of the issue or description of the investment.

AUSTRALIA GOVT AUD REG S 3.0% 11-21-33

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

AU0000217101

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGA25960

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

95590000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Australia Dollar

e. Value. (4)

66101877.490000000000

f. Exchange rate.	1.431229
g. Percentage value compared to net assets of the Fund.	0.2772395975

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
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Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-11-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.000000000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 787

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

AUSTRALIA (COMMONWEALTH OF)
- b. LEI (if any) of issuer. [\(1\)](#)

213800J6B7JSBDETCB42
- c. Title of the issue or description of the investment.

AUSTRALIA GOVT AUD REG S 3.25% 04-21-25
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

AU3TB0000168
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGA7804
- Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	84715000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	60098942.520000000000
f. Exchange rate.	1.431229
g. Percentage value compared to net assets of the Fund.	0.2520625324

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2025-04-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.250000000000



c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 788**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). CHILE (REPUBLIC OF)

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300FLZTJM5YJF8D34
c. Title of the issue or description of the investment.	CHILE GVT BD CLP BTPCL 4.5% 03-01-26
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	CL0002172501
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FGB12678
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	255000000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Chile Peso
e. Value. <a href="#">(4)</a>	260169.610000000000
f. Exchange rate.	901.100017
g. Percentage value compared to net assets of the Fund.	0.0010911841

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	CHILE
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2026-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.500000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

—	—	—	—
---	---	---	---

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 789

Item C.1. Identification of investment.

a. Name of issuer (if any).

MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)

b. LEI (if any) of issuer. (1)

254900EGTWEU67VP6075

c. Title of the issue or description of the investment.

BONOS MEXICAN MXN 10.0% 12-05-24

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

MX0MGO000078

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

FGB161

Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3971000.000000000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Mexico Peso

e. Value. (4)

19806476.490000000000

f. Exchange rate.

20.385499

g. Percentage value compared to net assets of the Fund.

0.0830708564

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8) MEXICO

b. Investment ISO country code. (9)

*Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security? ☐ Yes ☒ No

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. (10)

Category. N/A

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2024-12-05

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 10.000000000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 790****Item C.1. Identification of investment.**

- a. Name of issuer (if any). RISKLESS ISSUER
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. IRS RECFIX NZD 1.53% 10-14-21/10-14-23 LCH
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MZI45816
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) New Zealand Dollar
- e. Value. (4) -1083729.590000000000
- f. Exchange rate. 1.590077
- g. Percentage value compared to net assets of the Fund. -0.0045452984

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

1.530000000000

Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

## 2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	3.050000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2023-10-14
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## iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	65649267.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-1083729.590000000000

## Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.5625% 10-15-21/10-15-23 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI45853
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	New Zealand Dollar
e. Value. <a href="#">(4)</a>	-1069889.020000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0044872493

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
---	--

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21).

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

1.562500000000

Receipts: Base currency.

New Zealand Dollar

Receipts: Amount.

.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

3-month NZD-BBR-FRA

Payments: Floating rate Spread.

3.100000000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

3

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

3

Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000
ii. Termination or maturity date.	2023-10-15
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	65577322.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-1069889.020000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 792

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 1.59% 10-18-21/10-18-23 LCH
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI45916
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)
--------------

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-1061446.860000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0044518418

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

1.590000000000

Receipts: Base currency.

New Zealand Dollar

Receipts: Amount.

.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

3-month NZD-BBR-FRA

Payments: Floating rate Spread.

3.110000000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

3

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

3

Payments: Base currency

New Zealand Dollar

Payments: Amount

0.000000000000

ii. Termination or maturity date.

2023-10-18

iii. Upfront payments or receipts

Upfront payments.

0.000000000000

ISO Currency Code.

New Zealand Dollar

Upfront receipts.

0.000000000000

ISO Currency Code.

New Zealand Dollar

iv. Notional amount.

65577322.000000000000

ISO Currency Code.

NZD

v. Unrealized appreciation or depreciation.

-1061446.860000000000

(24)

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 793

### Item C.1. Identification of investment.

- a. Name of issuer (if any). RISKLESS ISSUER
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. IRS RECFIX NZD 1.62% 10-19-21/10-19-23 LCH
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MZI46015
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) New Zealand Dollar
- e. Value. (4) -1167861.060000000000
- f. Exchange rate. 1.590077
- g. Percentage value compared to net assets of the Fund. -0.0048981563

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Derivative-interest rate
- b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

1.620000000000

Receipts: Base currency.

New Zealand Dollar

Receipts: Amount.

.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	3.130000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2023-10-19
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	72901187.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-1167861.060000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 794

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 7.66% 11-04-21/10-29-26 CME



d. CUSIP (if any).	N/A
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI46511
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Description of other unique identifier.	CG Symbol
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Mexico Peso
e. Value. <a href="#">(4)</a>	-534894.590000000000
f. Exchange rate.	20.385500
g. Percentage value compared to net assets of the Fund.	-0.0022434153

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	7.660000000000
Receipts: Base currency.	Mexico Peso
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIE
Payments: Floating rate Spread.	8.036500000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2026-10-29

iii. Upfront payments or receipts

Upfront payments. 0.000000000000

ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	520800000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-534894.590000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 795

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 7.62% 11-04-21/10-29-26 CME
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI46526
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-350194.180000000000
f. Exchange rate.	20.385500

g. Percentage value compared to net assets of the Fund. -0.0014687585

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	7.620000000000
Receipts: Base currency.	Mexico Peso
Receipts: Amount.	.000000000000

## 2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIE
Payments: Floating rate Spread.	8.036500000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2026-10-29
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## iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	318970712.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-350194.180000000000

## Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 796

### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 7.64% 11-04-21/10-29-26 CME
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI46538
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-553337.390000000000
f. Exchange rate.	20.385499
g. Percentage value compared to net assets of the Fund.	-0.0023207667

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 7.640000000000

Receipts: Base currency. Mexico Peso

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 28-day MXN-TIIE

Payments: Floating rate Spread. 8.036500000000

Payment: Floating Rate Reset Dates. Day

Payment: Floating Rate Reset Dates Unit. 28

Payment: Floating Rate Tenor. Day

Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000
ii. Termination or maturity date.	2026-10-29
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	520800000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-553337.390000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 797

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 7.59% 11-04-21/10-29-26 CME
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI46556
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**



Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Mexico Peso
e. Value. <a href="#">(4)</a>	-244819.680000000000
f. Exchange rate.	20.385499
g. Percentage value compared to net assets of the Fund.	-0.0010268046

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Derivative-interest rate

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 7.590000000000

Receipts: Base currency. Mexico Peso

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 28-day MXN-TIIE

Payments: Floating rate Spread. 8.036500000000

Payment: Floating Rate Reset Dates. Day

Payment: Floating Rate Reset Dates Unit. 28

Payment: Floating Rate Tenor. Day

Payment: Floating Rate Tenor Unit. 28

Payments: Base currency Mexico Peso

Payments: Amount 0.000000000000

ii. Termination or maturity date. 2026-10-29

iii. Upfront payments or receipts

Upfront payments. 0.000000000000

ISO Currency Code. Mexico Peso

Upfront receipts. 0.000000000000

ISO Currency Code. Mexico Peso

iv. Notional amount. 212700000.000000000000

ISO Currency Code. MXN

v. Unrealized appreciation or depreciation. -244819.680000000000

(24)

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 798****Item C.1. Identification of investment.**

- a. Name of issuer (if any). RISKLESS ISSUER
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. IRS RECFIX NZD 2.24% 11-08-21/11-08-23 LCH
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MZI46571
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) New Zealand Dollar
- e. Value. (4) -2310006.480000000000
- f. Exchange rate. 1.590077
- g. Percentage value compared to net assets of the Fund. -0.0096884580

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 2.240000000000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.140000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-11-08

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	193401973.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-2310006.480000000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 799

#### Item C.1. Identification of investment.

- a. Name of issuer (if any). RISKLESS ISSUER
- b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.	IRS RECFIX NZD 2.2525% 11-08-21/11-08-23 LCH
---	--

d. CUSIP (if any).	N/A
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At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI46585
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Description of other unique identifier.	CG Symbol
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	New Zealand Dollar
e. Value. <a href="#">(4)</a>	-2291165.930000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0096094384

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	2.252500000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	2.140000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2023-11-08

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	193401975.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-2291165.930000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 800

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 7.52% 11-05-21/10-30-26 CME
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI46605
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-838234.840000000000



f. Exchange rate.	20.385499
g. Percentage value compared to net assets of the Fund.	-0.0035156625

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Derivative-interest rate
b. Issuer type. (7).	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
b. Investment ISO country code. (9).	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21).	Swap
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b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

**Counterparty Info Record**

**Name of counterparty**

**LEI (if any) of counterparty**

#1

CME Group

LCZ7XYGSLJUHFXNXD88

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	7.520000000000
Receipts: Base currency.	Mexico Peso
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIIE
Payments: Floating rate Spread.	8.035000000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2026-10-30

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	657429288.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-838234.840000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 801

### Item C.1. Identification of investment.

a. Name of issuer (if any).

RISKLESS ISSUER

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

IRS RECFIX NZD 2.2% 11-09-21/11-09-23 LCH

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

MZI46627

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.000000000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

New Zealand Dollar

e. Value. (4)

-199541.220000000000

f. Exchange rate.

1.590077

g. Percentage value compared to net assets of the Fund.

-0.0008369010

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 2.200000000000

Receipts: Base currency. New Zealand Dollar

Receipts: Amount. .000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. 3-month NZD-BBR-FRA

Payments: Floating rate Spread. 2.140000000000

Payment: Floating Rate Reset Dates. Month

Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000
ii. Termination or maturity date.	2023-11-09
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	16270497.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24).	-199541.220000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 802

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1).	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 7.475% 02-09-22/02-03-27 CME
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI47317
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Description of other unique identifier.	CG Symbol
---	-----------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-108141.450000000000
f. Exchange rate.	20.385499
g. Percentage value compared to net assets of the Fund.	-0.0004535589

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Swap
---------------------------------------	------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	7.475000000000
Receipts: Base currency.	Mexico Peso
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIIE
Payments: Floating rate Spread.	8.044000000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2027-02-03

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	79150000.000000000000

ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	-108141.450000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 803

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS RECFIX NZD 3.6097% 04-14-22/04-14-24 LCH
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI47993
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-35164.350000000000
f. Exchange rate.	1.590077
g. Percentage value compared to net assets of the Fund.	-0.0001474837

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--



Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH.CLEARNET (US) LLC	WAM6YERMS7OXFZUOY219

Custom swap Flag

☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

3.609700000000

Receipts: Base currency.

New Zealand Dollar

Receipts: Amount.

.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	3-month NZD-BBR-FRA
Payments: Floating rate Spread.	3.050000000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	New Zealand Dollar
Payments: Amount	0.000000000000

ii. Termination or maturity date. 2024-04-14

iii. Upfront payments or receipts

Upfront payments.	0.000000000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	0.000000000000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	23900000.000000000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-35164.350000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 804

Item C.1. Identification of investment.

a. Name of issuer (if any).	RISKLESS ISSUER
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b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	IRS RECFIX MXN 8.715% 04-13-22/04-07-27 CME
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MZI48002
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Mexico Peso
e. Value. <a href="#">(4)</a>	164522.590000000000
f. Exchange rate.	20.385500
g. Percentage value compared to net assets of the Fund.	0.0006900285

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Group	LCZ7XYGSLJUHFXNXD88

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	8.715000000000
Receipts: Base currency.	Mexico Peso
Receipts: Amount.	.000000000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIIE
Payments: Floating rate Spread.	8.030300000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	28
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	28
Payments: Base currency	Mexico Peso
Payments: Amount	0.000000000000

ii. Termination or maturity date.	2027-04-07
iii. Upfront payments or receipts	
Upfront payments.	0.000000000000
ISO Currency Code.	Mexico Peso
Upfront receipts.	0.000000000000
ISO Currency Code.	Mexico Peso
iv. Notional amount.	162800000.000000000000
ISO Currency Code.	MXN
v. Unrealized appreciation or depreciation. (24)	164522.590000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 805

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	NASDAQ INC
b. LEI (if any) of issuer. (1)	549300L8X1Q78ERXFD06
c. Title of the issue or description of the investment.	NASDAQ INC
d. CUSIP (if any).	631103108

At least one of the following other identifiers:

- ISIN	US6311031081
- Ticker (if ISIN is not available).	NDAQ
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	NDAQ
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	254885.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	46108696.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1933856790

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 806

### Item C.1. Identification of investment.

a. Name of issuer (if any).	NEXTERA ENERGY INC
b. LEI (if any) of issuer. (1)	TWQ1WATU9P8ZBX9T3I54
c. Title of the issue or description of the investment.	NEXTERA ENERGY INC
d. CUSIP (if any).	65339F101

At least one of the following other identifiers:

- ISIN	US65339F1012
- Ticker (if ISIN is not available).	NEE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	NEE
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1860750.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	157214767.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6593785309

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 807

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NESTLE SA

b. LEI (if any) of issuer. (1) KY37LUS27QQX7BB93L28

c. Title of the issue or description of the investment. NESTLE SA

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN CH0038863350

- Ticker (if ISIN is not available). NESN



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

NESN1

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

2283281.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Switzerland Franc

e. Value. [\(4\)](#)

280435386.570000000000

f. Exchange rate.

0.951850

g. Percentage value compared to net assets of the Fund.

1.1761813228

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

SWITZERLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 808****Item C.1. Identification of investment.**

- a. Name of issuer (if any). NESTE OYJ
- b. LEI (if any) of issuer. [\(1\)](#) 5493009GY1X8GQ66AM14
- c. Title of the issue or description of the investment. NESTE OYJ
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN FI0009013296
- Ticker (if ISIN is not available). NESTE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used NESTE1
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 2715843.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 139440324.700000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.5848302797

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FINLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 809

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NETFLIX INC

b. LEI (if any) of issuer. (1)	549300Y7VHGU0I7CE873
c. Title of the issue or description of the investment.	NETFLIX INC
d. CUSIP (if any).	64110L106

At least one of the following other identifiers:

- ISIN	US64110L1061
- Ticker (if ISIN is not available).	NFLX
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	NFLX
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	510070.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	114714743.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4811280766

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy ([12](#)) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 810

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NATIONAL GRID PLC

b. LEI (if any) of issuer. ([1](#)) 8R95QZMKZLJX5Q2XR704

c. Title of the issue or description of the investment. NATIONAL GRID PLC

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN GB00BDR05C01

- Ticker (if ISIN is not available). NG/

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used NG1

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. ([2](#))

a. Balance 11578765.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	159838574.440000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.6703831075

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 811

### Item C.1. Identification of investment.

a. Name of issuer (if any).	NIBE INDUSTRIER AB
b. LEI (if any) of issuer. (1)	549300ZQH0FIF1P0MX67
c. Title of the issue or description of the investment.	NIBE INDUSTRIER AB B
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	SE0015988019
- Ticker (if ISIN is not available).	NIBEB
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	NIBEB1
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2018100.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Sweden Krona
e. Value. (4)	20333037.590000000000
f. Exchange rate.	10.162199
g. Percentage value compared to net assets of the Fund.	0.0852793199

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) SWEDEN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 812

**Item C.1. Identification of investment.**

a. Name of issuer (if any). NOVARTIS AG

b. LEI (if any) of issuer. (1) 5493007HIVTX6SY6XD66

c. Title of the issue or description of the investment. NOVARTIS AG

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN CH0012005267

- Ticker (if ISIN is not available). NOVN



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

NOVN1

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

1838750.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Switzerland Franc

e. Value. [\(4\)](#)

158032308.840000000000

f. Exchange rate.

0.951850

g. Percentage value compared to net assets of the Fund.

0.6628074022

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

SWITZERLAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 813****Item C.1. Identification of investment.**

- a. Name of issuer (if any). SERVICENOW INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300HJTQM36M0E1G39
- c. Title of the issue or description of the investment. SERVICENOW INC
- d. CUSIP (if any). 81762P102

At least one of the following other identifiers:

- ISIN US81762P1021
- Ticker (if ISIN is not available). NOW
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used NOW
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 140000.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 62532400.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.2622687595

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 814

**Item C.1. Identification of investment.**

a. Name of issuer (if any). OMNICOM GROUP INC

b. LEI (if any) of issuer. <a href="#">(1)</a>	HKUPACFHSSASQK8HLS17
c. Title of the issue or description of the investment.	OMNICOM GROUP INC
d. CUSIP (if any).	681919106

At least one of the following other identifiers:

- ISIN	US6819191064
- Ticker (if ISIN is not available).	OMC
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OMC
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	676000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	47211840.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1980124017

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 815

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PUBLIC SERVICE ENTERPRISE GROUP INC

b. LEI (if any) of issuer. [\(1\)](#) PUSS41EMO3E6XXNV3U28

c. Title of the issue or description of the investment. PUBLIC SERVICE ENTERPRISE GROUP INC

d. CUSIP (if any). 744573106

At least one of the following other identifiers:

- ISIN US7445731067

- Ticker (if ISIN is not available). PEG

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used PEG

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1408082.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	92468744.940000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3878255596

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 816

### Item C.1. Identification of investment.

a. Name of issuer (if any).	PERNOD RICARD SA
b. LEI (if any) of issuer. (1)	52990097YFPX9J0H5D87
c. Title of the issue or description of the investment.	PERNOD RICARD SA
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	FR0000120693
- Ticker (if ISIN is not available).	RI
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	PERP1
Description of other unique identifier.	CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	356500.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	70162908.200000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.2942720717

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 817

**Item C.1. Identification of investment.**

a. Name of issuer (if any). POWER GRID CORP OF INDIA LTD

b. LEI (if any) of issuer. (1) 3358009SHWZ3DZEQ4Z56

c. Title of the issue or description of the investment. POWER GRID CORP OF INDIA LTD

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN INE752E01010

- Ticker (if ISIN is not available). PWGR



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

PGRD1

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

53333333.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

India Rupee

e. Value. (4)

144279744.300000000000

f. Exchange rate.

79.261250

g. Percentage value compared to net assets of the Fund.

0.6051274148

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

INDIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 818****Item C.1. Identification of investment.**

- a. Name of issuer (if any). PERKINELMER INC
- b. LEI (if any) of issuer. [\(1\)](#) 549300IKL1SDPFI7N655
- c. Title of the issue or description of the investment. PERKINELMER INC
- d. CUSIP (if any). 714046109

At least one of the following other identifiers:

- ISIN US7140461093
- Ticker (if ISIN is not available). PKI
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used PKI
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 550000.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 84243500.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.3533278467

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 819

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PHILIP MORRIS INTERNATIONAL INC

b. LEI (if any) of issuer. (1)	HL3H1H2BGXWVG3BSWR90
c. Title of the issue or description of the investment.	PHILIP MORRIS INTERNATIONAL INC
d. CUSIP (if any).	718172109

At least one of the following other identifiers:

- ISIN	US7181721090
- Ticker (if ISIN is not available).	PM
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	PM
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2291243.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	222594257.450000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.9335883441

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 820

**Item C.1. Identification of investment.**

a. Name of issuer (if any). PNC FINANCIAL SERVICES GROUP INC

b. LEI (if any) of issuer. [\(1\)](#) CFGNEKW0P8842LEUIA51

c. Title of the issue or description of the investment. PNC FINANCIAL SERVICES GROUP INC

d. CUSIP (if any). 693475105

At least one of the following other identifiers:

- ISIN US6934751057

- Ticker (if ISIN is not available). PNC

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used PNC

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 754850.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	125259809.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5253554112

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 821

### Item C.1. Identification of investment.

a. Name of issuer (if any).

FERRARI NV

b. LEI (if any) of issuer. (1)

549300RIVY5EX8RCON76

c. Title of the issue or description of the investment.

FERRARI NV

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

NL0011585146

- Ticker (if ISIN is not available).

RACE

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

RACE

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

253100.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

53462313.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2242276725

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) ITALY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 822

**Item C.1. Identification of investment.**

a. Name of issuer (if any). FERRARI NV

b. LEI (if any) of issuer. (1) 549300RIVY5EX8RCON76

c. Title of the issue or description of the investment. FERRARI NV (EUR)

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN NL0011585146

- Ticker (if ISIN is not available). RACE



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

RACE1

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

97335.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

e. Value. [\(4\)](#)

20639411.870000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0865642922

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

ITALY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 823****Item C.1. Identification of investment.**

- a. Name of issuer (if any). ROYAL CARIBBEAN CRUISES LTD
- b. LEI (if any) of issuer. [\(1\)](#) K2NEH8QNVW44JIWK7Z55
- c. Title of the issue or description of the investment. ROYAL CARIBBEAN CRUISES LTD
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN LR0008862868
- Ticker (if ISIN is not available). RCL
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used RCL
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 528200.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 20446622.000000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0857557072

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 824

**Item C.1. Identification of investment.**

a. Name of issuer (if any). RELX PLC

b. LEI (if any) of issuer. <a href="#">(1)</a>	549300WSX3VBUFFJOO66
c. Title of the issue or description of the investment.	RELX PLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	GB00B2B0DG97
- Ticker (if ISIN is not available).	REL
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	REL1
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	3000000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	88774623.700000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.3723319500

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 825

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	RIO TINTO PLC
b. LEI (if any) of issuer. <a href="#">(1)</a>	213800YOE05OQ72G2R82
c. Title of the issue or description of the investment.	RIO TINTO PLC
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	GB0007188757
- Ticker (if ISIN is not available).	RIO
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	RIO1
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1297433.000000000000
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b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	78090927.280000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.3275231820

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 826

Item C.1. Identification of investment.

a. Name of issuer (if any).

RAYTHEON TECHNOLOGIES CORP

b. LEI (if any) of issuer. (1)

I07WOS4YJ0N7YRFE7309

c. Title of the issue or description of the investment.

RAYTHEON TECHNOLOGIES CORP

d. CUSIP (if any).

75513E101

At least one of the following other identifiers:

- ISIN

US75513E1010

- Ticker (if ISIN is not available).

RTX

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

RTX

Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4550000.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

424105500.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.7787518690

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 827

**Item C.1. Identification of investment.**

a. Name of issuer (if any). RYANAIR HOLDINGS PLC

b. LEI (if any) of issuer. [\(1\)](#) 635400BR2ROC1FVEBQ56

c. Title of the issue or description of the investment. RYANAIR HOLDINGS PLC ADR

d. CUSIP (if any). 783513203

At least one of the following other identifiers:

- ISIN US7835132033

- Ticker (if ISIN is not available). RYAAY



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

RYAAY

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

29900.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

2182700.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0091545186

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Equity-common

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

IRELAND

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 828****Item C.1. Identification of investment.**

- a. Name of issuer (if any). SAFRAN SA
- b. LEI (if any) of issuer. [\(1\)](#) 969500UIC89GT3UL7L24
- c. Title of the issue or description of the investment. SAFRAN SA
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN FR0000073272
- Ticker (if ISIN is not available). SAF
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SAF1
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 286500.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 31569279.350000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.1324055327

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) FRANCE

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 829

**Item C.1. Identification of investment.**

a. Name of issuer (if any). BANCO SANTANDER SA

b. LEI (if any) of issuer. <a href="#">(1)</a>	5493006QMFDDMYWIAM13
c. Title of the issue or description of the investment.	BANCO SANTANDER SA
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	ES0113900J37
- Ticker (if ISIN is not available).	SAN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SAN.MC
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	11233000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	28144426.430000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1180412683

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	SPAIN
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy ([12](#)) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 830

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	STARBUCKS CORP
b. LEI (if any) of issuer. ( <a href="#">1</a> )	OQSJ1DU9TAOC51A47K68
c. Title of the issue or description of the investment.	STARBUCKS CORP
d. CUSIP (if any).	855244109

At least one of the following other identifiers:

- ISIN	US8552441094
- Ticker (if ISIN is not available).	SBUX
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SBUX
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. ([2](#))

a. Balance	295400.000000000000
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b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25044012.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1050377398

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 831

### Item C.1. Identification of investment.

a. Name of issuer (if any).

VINCI SA

b. LEI (if any) of issuer. (1)

213800WFQ334R8UXUG83

c. Title of the issue or description of the investment.

VINCI SA

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

FR0000125486

- Ticker (if ISIN is not available).

DG

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

SGEF1

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1000000.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

95969670.300000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.4025088814

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 832

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SHELL PLC

b. LEI (if any) of issuer. (1) 21380068P1DRHMJ8KU70

c. Title of the issue or description of the investment. SHELL PLC (LONDON)

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN GB00BP6MXD84

- Ticker (if ISIN is not available). SHEL



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

SHEL1

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

3463400.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

92541201.130000000000

f. Exchange rate.

0.821152

g. Percentage value compared to net assets of the Fund.

0.3881294500

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

NETHERLANDS

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 833****Item C.1. Identification of investment.**

- a. Name of issuer (if any). SIEMENS HEALTHINEERS AG
- b. LEI (if any) of issuer. [\(1\)](#) 529900QBVWXMWANH7H45
- c. Title of the issue or description of the investment. SIEMENS HEALTHINEERS AG
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN DE000SHL1006
- Ticker (if ISIN is not available). SHL
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SHLG1
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 2927500.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 149792017.880000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.6282465843

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 834

**Item C.1. Identification of investment.**

a. Name of issuer (if any). SIEMENS AG

b. LEI (if any) of issuer. <a href="#">(1)</a>	W38RGI023J3WT1HWRP32
c. Title of the issue or description of the investment.	SIEMENS AG NAMEN
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DE0007236101
- Ticker (if ISIN is not available).	SIE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SIEGN1
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	750000.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	83273446.100000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.3492593185

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 835

**Item C.1. Identification of investment.**

a. Name of issuer (if any). STRYKER CORP

b. LEI (if any) of issuer. [\(1\)](#) 5493002F0SC4JTBU5137

c. Title of the issue or description of the investment. STRYKER CORP

d. CUSIP (if any). 863667101

At least one of the following other identifiers:

- ISIN US8636671013

- Ticker (if ISIN is not available). SYK

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SYK

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 257070.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	55205782.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2315400031

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Equity-common

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 836

### Item C.1. Identification of investment.

a. Name of issuer (if any).

THALES SA

b. LEI (if any) of issuer. (1)

529900FNDVTQJOVVPZ19

c. Title of the issue or description of the investment.

THALES SA

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

FR0000121329

- Ticker (if ISIN is not available).

HO

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

TCFP1

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1272503.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

158201937.290000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.6635188453

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) FRANCE

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 837

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TORONTO DOMINION BANK (THE)

b. LEI (if any) of issuer. (1) PT3QB789TSUIDF371261

c. Title of the issue or description of the investment. TORONTO DOMINION BANK (THE)

d. CUSIP (if any). 891160509

At least one of the following other identifiers:

- ISIN CA8911605092

- Ticker (if ISIN is not available). TD



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

TD.TO

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1992300.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Canada Dollar

e. Value. (4)

129412763.270000000000

f. Exchange rate.

1.280549

g. Percentage value compared to net assets of the Fund.

0.5427734244

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 838

Item C.1. Identification of investment.

- a. Name of issuer (if any).

THERMO FISHER SCIENTIFIC INC
- b. LEI (if any) of issuer. (1)

HCHV7422L5HDJZCRFL38
- c. Title of the issue or description of the investment.

THERMO FISHER SCIENTIFIC INC
- d. CUSIP (if any).

883556102

At least one of the following other identifiers:

- ISIN

US8835561023
- Ticker (if ISIN is not available).

TMO
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

TMO
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

212625.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

127236926.250000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.5336476899

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Equity-common

b. Issuer type. [\(7\)](#) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 839

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TC ENERGY CORP

b. LEI (if any) of issuer. (1)	549300UGKOFV2IWJG27
c. Title of the issue or description of the investment.	TC ENERGY CORP
d. CUSIP (if any).	87807B107

At least one of the following other identifiers:

- ISIN	CA87807B1076
- Ticker (if ISIN is not available).	TRP
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	TRP.TO
Description of other unique identifier.	CG Symbol

#### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	768647.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	40978900.230000000000
f. Exchange rate.	1.280550
g. Percentage value compared to net assets of the Fund.	0.1718706675

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	CANADA (FEDERAL LEVEL)
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy ([12](#)) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 840

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TRYG A/S

b. LEI (if any) of issuer. ([1](#)) 213800ZRS8AC4LSTCE39

c. Title of the issue or description of the investment. TRYG A/S

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN DK0060636678

- Ticker (if ISIN is not available). TRYG

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used TRYG1

Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**

Balance. ([2](#))

a. Balance 1575482.000000000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	35860148.840000000000
f. Exchange rate.	7.283599
g. Percentage value compared to net assets of the Fund.	0.1504019796

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	DENMARK
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 841

### Item C.1. Identification of investment.

a. Name of issuer (if any).

TRADEWEB MARKETS INC

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

TRADEWEB MARKETS INC CL A

d. CUSIP (if any).

892672106

At least one of the following other identifiers:

- ISIN

US8926721064

- Ticker (if ISIN is not available).

TW

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

TW

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1250000.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

88150000.000000000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.3697121996

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 842

**Item C.1. Identification of investment.**

a. Name of issuer (if any). TREASURY WINE ESTATES LTD

b. LEI (if any) of issuer. (1) 529900LVOPJGAX6ILK66

c. Title of the issue or description of the investment. TREASURY WINE ESTATES LTD

d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN AU000000TWE9

- Ticker (if ISIN is not available). TWE



- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

TWE1

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2530300.000000000000

b. Units

Number of shares

c. Description of other units.

d. Currency. (3)

Australia Dollar

e. Value. (4)

21723622.770000000000

f. Exchange rate.

1.431229

g. Percentage value compared to net assets of the Fund.

0.0911116093

**Item C.3. Payoff profile.**

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)

Equity-common

b. Issuer type. (7)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)

AUSTRALIA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 843****Item C.1. Identification of investment.**

- a. Name of issuer (if any). CME CHICAGO MERCANTILE EXCHANGE
- b. LEI (if any) of issuer. [\(1\)](#) SNZ2OJLFK8MNNCLQOF39
- c. Title of the issue or description of the investment. EURO\$ 90DAY FUT EDZ2 12-19-22
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Ticker (if ISIN is not available). GEZ2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used UL9746
- Description of other unique identifier. CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 37.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -266926.140000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.0011195218

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Clearing	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index (28).

Name of issuer. CME CHICAGO MERCANTILE EXCHANGE

Title of issue. EURO\$ 90DAY FUT EDZ2 12-19-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	UL9746_REF
If other identifier provided, indicate the type of identifier used.	CGSymbol
iii. Expiration date.	2022-12-19
iv. Aggregate notional amount or contract value on trade date.	8912837.500000000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-266926.140000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 844

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ASX LTD
b. LEI (if any) of issuer. (1)	549300VSBVYUCBIQKT71
c. Title of the issue or description of the investment.	AUS GB 10YR FUT XMU2 09-15-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	XTU2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULA5723
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	297.000000000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	1424518.110000000000
f. Exchange rate.	1.431229
g. Percentage value compared to net assets of the Fund.	0.0059746083

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future
---------------------------------------	--------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record

Name of counterparty

LEI (if any) of counterparty

#1

ASX Ltd.

549300VSBVYUCBIQKT71

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.

ASX LTD

Title of issue.

AUS GB 10YR FUT XMU2 09-15-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).

ULA5723\_REF

If other identifier provided, indicate the type of identifier used.

CGSymbol

iii. Expiration date.

2022-09-15

iv. Aggregate notional amount or contract value on trade date.

25932526.430000000000

ISO Currency Code.

Australia Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#)

1424518.110000000000

#### ***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## **Schedule of Portfolio Investments Record: 845**

#### ***Item C.1. Identification of investment.***

a. Name of issuer (if any).

EUREX CLEARING AG

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

EURO-BOBL 5YR FUT OEU2 09-08-22

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

DE000C6J0K29

- Ticker (if ISIN is not available).

FGBM

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

ULE5323

Description of other unique identifier.

CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

1280.000000000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

e. Value. [\(4\)](#)

3113722.270000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0130593433

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Derivative-interest rate

b. Issuer type. [\(7\)](#)

Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

GERMANY

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Eurex Clearing	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. EUREX CLEARING AG

Title of issue. EURO-BOBL 5YR FUT OEU2 09-08-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). ULE5323\_REF

If other identifier provided, indicate the type of identifier used. CGSymbol

iii. Expiration date. 2022-09-08

iv. Aggregate notional amount or contract value on trade date. 167282603.400000000000

ISO Currency Code. Euro Member Countries

v. Unrealized appreciation or depreciation. [\(24\)](#) 3113722.270000000000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 846****Item C.1. Identification of investment.**



a. Name of issuer (if any).	EUREX CLEARING AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	EURO-BUXL 30YR FUT UBU2 09-08-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DE000C6J0K45
- Ticker (if ISIN is not available).	FGBX
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULE5331
Description of other unique identifier.	CG Symbol

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	91.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	Euro Member Countries
e. Value. <a href="#">(4)</a>	1524436.630000000000
f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.0063936792

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	GERMANY
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. <a href="#">(10)</a>
---

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Eurex Clearing	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. EUREX CLEARING AG

Title of issue. EURO-BUXL 30YR FUT UBU2 09-08-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). ULE5331\_REF

If other identifier provided, indicate the type of identifier used. CGSymbol

iii. Expiration date. 2022-09-08

iv. Aggregate notional amount or contract value on trade date. 17280617.040000000000

ISO Currency Code. Euro Member Countries

v. Unrealized appreciation or depreciation. [\(24\)](#) 1524436.630000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 847

### Item C.1. Identification of investment.

a. Name of issuer (if any).

EUREX CLEARING AG

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

EURO-BUND 10YR FUT RXU2 09-08-22

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

DE000C6J0K11

- Ticker (if ISIN is not available).

FGBL

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

ULE5333

Description of other unique identifier.

CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1747.000000000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

11323514.190000000000

f. Exchange rate.

0.978425

g. Percentage value compared to net assets of the Fund.

0.0474922443

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

GERMANY

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Eurex Clearing	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index (28).

Name of issuer.

EUREX CLEARING AG

Title of issue.

EURO-BUND 10YR FUT RXU2 09-08-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).

ULE5333\_REF

If other identifier provided, indicate the type of identifier used.

CGSymbol

iii. Expiration date.

2022-09-08

iv. Aggregate notional amount or contract value on trade date.	281469586.490000000000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	11323514.190000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 848

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	EUREX CLEARING AG
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ITA GB 10YR FUT IKU2 09-08-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	DE000C6J0JZ3
- Ticker (if ISIN is not available).	FBTP
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULI5327
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	395.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-468433.330000000000
f. Exchange rate.	0.978425

g. Percentage value compared to net assets of the Fund. -0.0019646684

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GERMANY

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Eurex Clearing	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.	EUREX CLEARING AG
Title of issue.	ITA GB 10YR FUT IKU2 09-08-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ULI5327_REF
If other identifier provided, indicate the type of identifier used.	CGSymbol
iii. Expiration date.	2022-09-08
iv. Aggregate notional amount or contract value on trade date.	-51000652.880000000000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	-468433.330000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 849

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	JAPAN EXCHANGE GROUP INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	353800578ADEGIJTVW07
c. Title of the issue or description of the investment.	JPN GB 10YR FUT JBU2 09-12-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	JBL
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULJ5344
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	111.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-2562675.340000000000
f. Exchange rate.	133.350000
g. Percentage value compared to net assets of the Fund.	-0.0107481831

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) JAPAN

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).



Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Japan Exchange Group	353800578ADEGIJTVW07

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).

Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.

JAPAN EXCHANGE GROUP INC

Title of issue.

JPN GB 10YR FUT JBU2 09-12-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).

ULJ5344\_REF

If other identifier provided, indicate the type of identifier used.

CGSymbol

iii. Expiration date.

2022-09-12

iv. Aggregate notional amount or contract value on trade date.

-125283914.510000000000

ISO Currency Code.

Japan Yen

v. Unrealized appreciation or depreciation. [\(24\)](#)

-2562675.340000000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 850

#### Item C.1. Identification of investment.

a. Name of issuer (if any).

CME CHICAGO MERCANTILE EXCHANGE

b. LEI (if any) of issuer. [\(1\)](#)

SNZ2OJLFK8MNNCLQOF39

c. Title of the issue or description of the investment.

UST 20YR FUT USU2 09-21-22

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	ZBU2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULU5409
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	207.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	730439.500000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030635552

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Clearing	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index (28).

Name of issuer. CME CHICAGO MERCANTILE EXCHANGE

Title of issue. UST 20YR FUT USU2 09-21-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ULU5409_REF
If other identifier provided, indicate the type of identifier used.	CGSymbol
iii. Expiration date.	2022-09-21
iv. Aggregate notional amount or contract value on trade date.	29808000.000000000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24).	730439.500000000000

**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CME CHICAGO MERCANTILE EXCHANGE
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	UST 10YR FUT TYU2 09-21-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	ZNU2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULU5410
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	356.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-406588.640000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0017052840

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Clearing	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. CME CHICAGO MERCANTILE EXCHANGE

Title of issue. UST 10YR FUT TYU2 09-21-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). ULU5410\_REF

If other identifier provided, indicate the type of identifier used. CGSymbol

iii. Expiration date. 2022-09-21

iv. Aggregate notional amount or contract value on trade date. -43126064.280000000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -406588.640000000000

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 852

### Item C.1. Identification of investment.

- a. Name of issuer (if any). CME CHICAGO MERCANTILE EXCHANGE
- b. LEI (if any) of issuer. (1) SNZ2OJLFK8MNNCLQOF39
- c. Title of the issue or description of the investment. UST 30YR FUT ULTRA WNU2 09-21-22
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- Ticker (if ISIN is not available). UBU2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used ULU5411
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 338.000000000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) -1243185.780000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.0052140777

### Item C.3. Payoff profile.

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Clearing	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index (28).

Name of issuer. CME CHICAGO MERCANTILE EXCHANGE

Title of issue. UST 30YR FUT ULTRA WNU2 09-21-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). ULU5411\_REF

If other identifier provided, indicate the type of identifier used. CGSymbol

iii. Expiration date.	2022-09-21
iv. Aggregate notional amount or contract value on trade date.	-53509625.000000000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-1243185.780000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 853

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	CME CHICAGO MERCANTILE EXCHANGE
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	UST 10YR FUT ULTRA UXYU2 09-21-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	TNU2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULU5414
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)	
a. Balance	72.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	298848.040000000000
f. Exchange rate.	



g. Percentage value compared to net assets of the Fund. 0.0012534063

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Derivative-interest rate

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Clearing	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.	CME CHICAGO MERCANTILE EXCHANGE
Title of issue.	UST 10YR FUT ULTRA UXYU2 09-21-22
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	ULU5414_REF
If other identifier provided, indicate the type of identifier used.	CGSymbol
iii. Expiration date.	2022-09-21
iv. Aggregate notional amount or contract value on trade date.	9450000.000000000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. <a href="#">(24)</a>	298848.040000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 854

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	INTERCONTINENTAL EXCHANGE INC
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493000F4ZO33MV32P92
c. Title of the issue or description of the investment.	UKG 10YR FUT G U2 09-28-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	GB00JSZRJX95
- Ticker (if ISIN is not available).	R FMU0022!
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULU5445
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	44.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United Kingdom Pound
e. Value. <a href="#">(4)</a>	12281.270000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0000515092

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Future
b. Counterparty.	

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Intercontinental Exchange	5493000F4ZO33MV32P92

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index (28).

Name of issuer. INTERCONTINENTAL EXCHANGE INC

Title of issue. UKG 10YR FUT G U2 09-28-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). ULU5445\_REF

If other identifier provided, indicate the type of identifier used. CGSymbol

iii. Expiration date. 2022-09-28

iv. Aggregate notional amount or contract value on trade date. 6332462.570000000000

ISO Currency Code. United Kingdom Pound

v. Unrealized appreciation or depreciation. (24) 12281.270000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 855

Item C.1. Identification of investment.

a. Name of issuer (if any). CME CHICAGO MERCANTILE EXCHANGE

b. LEI (if any) of issuer. (1) SNZ2OJLFK8MNNCLQOF39

c. Title of the issue or description of the investment. UST 2YR FUT TUU2 09-30-22

d. CUSIP (if any).	N/A
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At least one of the following other identifiers:

- Ticker (if ISIN is not available).	ZTU2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULU5463
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	681.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	600822.620000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0025199257

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Clearing	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. CME CHICAGO MERCANTILE EXCHANGE

Title of issue. UST 2YR FUT TUU2 09-30-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). ULU5463\_REF

If other identifier provided, indicate the type of identifier used. CGSymbol

iii. Expiration date. 2022-09-30

iv. Aggregate notional amount or contract value on trade date. 143323900.140000000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 600822.620000000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 856

## Item C.1. Identification of investment.

a. Name of issuer (if any).	CME CHICAGO MERCANTILE EXCHANGE
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	UST 5YR FUT FVU2 09-30-22
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	ZFU2
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ULU5464
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4631.000000000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5670457.850000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0237826142

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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## Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Future

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CME Clearing	SNZ2OJLFK8MNNCLQOF39

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index (28).

Name of issuer. CME CHICAGO MERCANTILE EXCHANGE

Title of issue. UST 5YR FUT FVU2 09-30-22

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). ULU5464\_REF

If other identifier provided, indicate the type of identifier used. CGSymbol

iii. Expiration date. 2022-09-30

iv. Aggregate notional amount or contract value on trade date. 526667699.360000000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. (24) 5670457.850000000000

Item C.12. Securities lending.



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 857

### Item C.1. Identification of investment.

- a. Name of issuer (if any). UNIVERSAL MUSIC GROUP NV
- b. LEI (if any) of issuer. [\(1\)](#) 724500GJBUL3D9TW9Y18
- c. Title of the issue or description of the investment. UNIVERSAL MUSIC GROUP NV
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN NL0015000IY2
- Ticker (if ISIN is not available). UMG
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used UMG.AS
- Description of other unique identifier. CG Symbol

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1986932.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 45132072.830000000000
- f. Exchange rate. 0.978425
- g. Percentage value compared to net assets of the Fund. 0.1892895963

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 858

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	UNITEDHEALTH GROUP INC
b. LEI (if any) of issuer. (1)	549300GHBM8T5GXDE41
c. Title of the issue or description of the investment.	UNITEDHEALTH GROUP INC
d. CUSIP (if any).	91324P102

At least one of the following other identifiers:

- ISIN	US91324P1021
- Ticker (if ISIN is not available).	UNH
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	UNH
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	288700.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	156573558.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6566892175

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 859

Item C.1. Identification of investment.

- a. Name of issuer (if any).

UPM-KYMMENE OYJ
- b. LEI (if any) of issuer. (1)

213800EC6PW5VU4J9U64
- c. Title of the issue or description of the investment.

UPM-KYMMENE OYJ
- d. CUSIP (if any).

N/A

At least one of the following other identifiers:

- ISIN

FI0009005987
- Ticker (if ISIN is not available).

UPM
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

UPM1
- Description of other unique identifier.

CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

946000.000000000000
- b. Units

Number of shares
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

29942592.230000000000

f. Exchange rate.	0.978425
g. Percentage value compared to net assets of the Fund.	0.1255830021

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	FINLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 860

## Item C.1. Identification of investment.

a. Name of issuer (if any).	VALE SA
b. LEI (if any) of issuer. (1)	254900SMTWBX7RU2SR20
c. Title of the issue or description of the investment.	VALE SA ON ADR
d. CUSIP (if any).	91912E105

At least one of the following other identifiers:

- ISIN	US91912E1055
- Ticker (if ISIN is not available).	VALE
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	VALE
Description of other unique identifier.	CG Symbol

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4102535.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	55220121.100000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2316001410

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	BRAZIL
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 861

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	WOODSIDE ENERGY GROUP LTD
b. LEI (if any) of issuer. <a href="#">(1)</a>	2549005ZC5RXAOO7FH41
c. Title of the issue or description of the investment.	WOODSIDE ENERGY GROUP LTD CDI
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	AU0000224040
- Ticker (if ISIN is not available).	WDS
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	WDS.L
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	713735.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	16277417.600000000000
f. Exchange rate.	0.821152
g. Percentage value compared to net assets of the Fund.	0.0682695390

**Item C.3. Payoff profile.**a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	AUSTRALIA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 862

Item C.1. Identification of investment.

- a. Name of issuer (if any). YANDEX NV
- b. LEI (if any) of issuer. (1) 549300GGZHI5Q1B18P93
- c. Title of the issue or description of the investment. YANDEX NV A
- d. CUSIP (if any). N/A

At least one of the following other identifiers:

- ISIN NL0009805522
- Ticker (if ISIN is not available). YNDX
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used YNDX
- Description of other unique identifier. CGSymbol

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 234900.000000000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) .020000000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0000000001

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	NETHERLANDS
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input type="checkbox"/> 2 <input checked="" type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 863

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	ZURICH INSURANCE GROUP AG
b. LEI (if any) of issuer. <a href="#">(1)</a>	529900QVNRBND50TXP03
c. Title of the issue or description of the investment.	ZURICH INSURANCE GROUP AG
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

- ISIN	CH0011075394
- Ticker (if ISIN is not available).	ZURN
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ZURN1
Description of other unique identifier.	CG Symbol

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	547361.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	Switzerland Franc
e. Value. (4)	238929515.270000000000
f. Exchange rate.	0.951850
g. Percentage value compared to net assets of the Fund.	1.0021004723

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Corporate

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	SWITZERLAND
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

**Schedule of Portfolio Investments Record: 864**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). BLACKROCK FEDFUND
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. BLACKROCK FEDFUND
- d. CUSIP (if any). 09248U700

At least one of the following other identifiers:

- ISIN US09248U7000
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used US09248U7000
- Description of other unique identifier. ISIN

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 3200000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 3200000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0134212029
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Equity-common
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b. Issuer type. (7)	Registered fund
---------------------	-----------------

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
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b. Investment ISO country code. (9)	
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**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
---	---

i. If Yes, provide the value of the investment representing cash collateral.	3200000.000000000000
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b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

# Schedule of Portfolio Investments Record: 865

## Item C.1. Identification of investment.

a. Name of issuer (if any).	GOLDMAN SACHS FINANCIAL SQUARE GOVERNMENT FUND
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOLDMAN SACHS FINANCIAL SQUARE GOVERNMENT FUND
d. CUSIP (if any).	38141W273

At least one of the following other identifiers:

- ISIN	US38141W2733
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	US38141W2733
Description of other unique identifier.	ISIN

## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0251647555

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Registered fund

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the investment representing cash collateral.	6000000.000000000000
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 866

Item C.1. Identification of investment.

a. Name of issuer (if any).	MORGAN STANLEY INVST MGT INC - MORGAN STANLEY INSTL LIQUIDITY FUND - GOVT PRTFLO
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY INVST MGT INC - MORGAN STANLEY INSTL LIQUIDITY FUND - GOVT PRTFLO
d. CUSIP (if any).	61747C707

At least one of the following other identifiers:

- ISIN	US61747C7074
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	US61747C7074
Description of other unique identifier.	ISIN

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	3700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0155182659

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Equity-common
b. Issuer type. <a href="#">(7)</a>	Registered fund

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the investment representing cash collateral.	3700000.000000000000
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 867

Item C.1. Identification of investment.

a. Name of issuer (if any).	INVESCO - SHORT-TERM INVESTMENTS TRUST - GOVERNMENT AND AGENCY PORTFOLIO
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INVESCO - SHORT-TERM INVESTMENTS TRUST - GOVERNMENT AND AGENCY PORTFOLIO
d. CUSIP (if any).	825252885

At least one of the following other identifiers:

- ISIN	US8252528851
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	US8252528851
Description of other unique identifier.	ISIN

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3056163.26
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3056163.26
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0128179335

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A
-----

Item C.10. Repurchase and reverse repurchase agreements.

N/A
-----

Item C.11. Derivatives.

N/A
-----

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the investment representing cash collateral.	3056163.260000000000
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 868

Item C.1. Identification of investment.

a. Name of issuer (if any).	STATE STREET INSTITUTIONAL US GOVERNMENT MONEY MARKET FUND
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	STATE STREET INSTITUTIONAL US GOVERNMENT MONEY MARKET FUND
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d. CUSIP (if any).	857492706
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At least one of the following other identifiers:

- ISIN	US8574927062
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- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	US8574927062
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Description of other unique identifier.	ISIN
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	6500000
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b. Units	Principal amount
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c. Description of other units.

d. Currency. (3).	United States Dollar
-------------------	----------------------

e. Value. (4).	6500000
----------------	---------

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0272618185
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**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Equity-common
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b. Issuer type. (7).	Registered fund
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**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).	UNITED STATES OF AMERICA
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b. Investment ISO country code. (9).	
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**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☒ 1 ☐ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| i. If Yes, provide the value of the investment representing cash collateral.   | 6500000.000000000000  |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 869

**Item C.1. Identification of investment.**

- |   |                                 |
|---|---------------------------------|
| a. Name of issuer (if any).                             | CAPITAL GROUP CENTRAL CASH FUND |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300YD0SRETB6WWP29            |
| c. Title of the issue or description of the investment. | CAPITAL GROUP CENTRAL CASH FUND |
| d. CUSIP (if any).                                      | 14020B102                       |

At least one of the following other identifiers:

- |  |              |
|--|--------------|
| - ISIN   | US14020B1026 |
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | 14020B102    |
| Description of other unique identifier.  | CUSIP        |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |            |                  |
|------------|------------------|
| a. Balance | 23984725.89      |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23984725.89
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1005949605

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-common
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input checked="" type="checkbox"/> 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
i. If Yes, provide the value of the investment representing cash collateral.	23984725.890000000000

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

## NPORT-P: Additional notes

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.
(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other" provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other" provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference

(16)	instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
(17)	Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
(26)	<p>If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.</p> <p>If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.</p> <p>An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.</p>
(27)	If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
(28)	If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

## NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	American Funds Global Balanced Fund
By (Signature):	Scott Lewis
Name:	Scott Lewis
Title:	Analyst
Date:	2022-09-27







unaudited

**Common stocks 57.70%**

**Financials 8.66%**

	Shares	Value (000)
B3 SA-Brasil, Bolsa, Balcão	130,427,439	\$ 279,554
Zurich Insurance Group AG <sup>1</sup>	547,361	238,930
DNB Bank ASA <sup>1</sup>	9,525,723	187,139
Toronto-Dominion Bank (CAD denominated)	1,992,300	129,413
ING Groep NV <sup>1</sup>	13,244,000	128,711
PNC Financial Services Group, Inc.	754,850	125,260
Kotak Mahindra Bank, Ltd. <sup>1</sup>	4,963,621	113,669
Citigroup, Inc.	1,945,000	100,946
Tradeweb Markets, Inc., Class A	1,250,000	88,150
Housing Development Finance Corp., Ltd. <sup>1</sup>	2,750,000	82,822
AIA Group, Ltd. <sup>1</sup>	7,932,400	80,060
HDFC Bank, Ltd. <sup>1</sup>	4,280,581	78,179
Nasdaq, Inc.	254,885	46,109
JPMorgan Chase & Co.	344,000	39,684
BNP Paribas SA <sup>1</sup>	819,600	38,849
Tryg A/S <sup>1</sup>	1,575,482	35,860
Bank Central Asia Tbk PT <sup>1</sup>	71,770,000	35,745
Aegon NV <sup>1</sup>	7,948,000	34,917
Ping An Insurance (Group) Company of China, Ltd., Class H <sup>1</sup>	4,188,360	24,745
Ping An Insurance (Group) Company of China, Ltd., Class A <sup>1</sup>	691,969	4,335
CME Group, Inc., Class A	144,100	28,745
Banco Santander, SA <sup>1</sup>	11,233,000	28,144
Münchener Rückversicherungs-Gesellschaft AG <sup>1</sup>	121,473	27,469
KBC Groep NV <sup>1</sup>	507,386	26,616
FinecoBank SpA <sup>1</sup>	1,706,184	21,307
Fairfax Financial Holdings, Ltd., subordinate voting shares	33,043	17,799
Lufax Holding, Ltd. (ADR)	2,853,800	13,070
Allfunds Group PLC <sup>1</sup>	1,083,800	9,143
		2,065,370

**Industrials 8.29%**

Raytheon Technologies Corp.	4,550,000	424,105
General Electric Co.	2,275,097	168,152
Thales SA <sup>1</sup>	1,272,503	158,202
BAE Systems PLC <sup>1</sup>	16,784,149	157,830
Carrier Global Corp.	3,117,000	126,332
General Dynamics Corp.	538,400	122,039
VINCI SA <sup>1</sup>	1,000,000	95,970
RELX PLC <sup>1</sup>	3,000,000	88,775
Siemens AG <sup>1</sup>	750,000	83,273
Kingspan Group PLC <sup>1</sup>	1,250,000	81,112
Honeywell International, Inc.	417,755	80,401
CSX Corp.	2,442,000	78,950

LIXIL Corp. <sup>1</sup>	3,500,000	72,457
SMC Corp. <sup>1</sup>	129,700	64,189
Safran SA <sup>1</sup>	286,500	31,569

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## Common stocks (continued)

Industrials (continued)	Shares	Value (000)
Deutsche Post AG <sup>1</sup>	628,000	\$ 24,993
NIBE Industrier AB, Class B <sup>1</sup>	2,018,100	20,333
Melrose Industries PLC <sup>1</sup>	9,400,660	18,526
Airbus SE, non-registered shares <sup>1</sup>	170,000	18,383
L3Harris Technologies, Inc.	74,000	17,758
Lockheed Martin Corp.	36,500	15,104
Bureau Veritas SA <sup>1</sup>	492,000	13,571
DSV A/S <sup>1</sup>	78,749	13,237
Ryanair Holdings PLC (ADR) <sup>2</sup>	26,800	1,956
		<u>1,977,217</u>

## Information technology 7.51%

Broadcom, Inc.	1,062,620	569,012
Microsoft Corp.	2,013,355	565,230
Micron Technology, Inc.	2,839,800	175,670
Apple, Inc.	881,023	143,175
Taiwan Semiconductor Manufacturing Company, Ltd. <sup>1</sup>	6,246,200	106,969
GlobalWafers Co., Ltd. <sup>1</sup>	5,500,000	83,970
ServiceNow, Inc. <sup>2</sup>	140,000	62,532
Accenture PLC, Class A	190,700	58,404
Adobe, Inc. <sup>2</sup>	63,741	26,142
		<u>1,791,104</u>

## Health care 7.47%

Abbott Laboratories	4,155,943	452,333
Novartis AG <sup>1</sup>	1,838,750	158,032
UnitedHealth Group, Inc.	288,700	156,574
Siemens Healthineers AG <sup>1</sup>	2,927,500	149,792
Thermo Fisher Scientific, Inc.	212,625	127,237
AstraZeneca PLC <sup>1</sup>	800,000	105,160
Gilead Sciences, Inc.	1,749,930	104,558
Merck KGaA <sup>1</sup>	520,334	98,829
PerkinElmer, Inc.	550,000	84,243
Medtronic PLC	716,446	66,286
AbbVie, Inc.	448,500	64,364
Stryker Corp.	257,070	55,206
Amgen, Inc.	216,424	53,558
BioMarin Pharmaceutical, Inc. <sup>2</sup>	426,517	36,702
Humana, Inc.	75,374	36,330
Bayer AG <sup>1</sup>	553,200	32,239
		<u>1,781,443</u>

## Utilities 5.21%

DTE Energy Company	1,994,124	259,834
National Grid PLC <sup>1</sup>	11,578,765	159,838

NextEra Energy, Inc.	1,860,750	157,215
Power Grid Corporation of India, Ltd. <sup>1</sup>	53,333,333	144,280
Duke Energy Corp.	1,070,600	117,691
Public Service Enterprise Group, Inc.	1,408,082	92,469
E.ON SE <sup>1</sup>	10,009,000	89,714
Dominion Energy, Inc.	916,900	75,167
ENN Energy Holdings, Ltd. <sup>1</sup>	4,116,000	67,376

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## Common stocks (continued)

### Utilities (continued)

	Shares	Value (000)
Iberdrola SA, non-registered shares <sup>1,2</sup>	4,945,691	\$ 52,692
Enel SpA <sup>1</sup>	5,249,315	26,525
		<u>1,242,801</u>

### Consumer staples 4.96%

Nestlé SA <sup>1</sup>	2,283,281	280,435
ITC, Ltd. <sup>1</sup>	60,214,000	230,540
Philip Morris International, Inc.	2,291,243	222,594
Imperial Brands PLC <sup>1</sup>	6,131,200	134,859
Pernod Ricard SA <sup>1</sup>	356,500	70,163
British American Tobacco PLC <sup>1</sup>	1,760,700	69,200
Heineken NV <sup>1</sup>	476,000	46,892
Altria Group, Inc.	921,500	40,417
Inner Mongolia Yili Industrial Group Co., Ltd., Class A <sup>1</sup>	6,543,509	34,839
Treasury Wine Estates, Ltd. <sup>1</sup>	2,530,300	21,724
Kweichow Moutai Co., Ltd., Class A <sup>1</sup>	60,709	17,137
Davide Campari-Milano NV <sup>1</sup>	1,289,447	14,336
		<u>1,183,136</u>

### Communication services 3.68%

Alphabet, Inc., Class A <sup>2</sup>	1,609,680	187,238
Alphabet, Inc., Class C <sup>2</sup>	521,420	60,818
Comcast Corp., Class A	6,592,140	247,337
Netflix, Inc. <sup>2</sup>	510,070	114,715
BCE, Inc.	1,428,000	72,150
Omnicom Group, Inc.	676,000	47,212
Universal Music Group NV <sup>1</sup>	1,986,932	45,132
SoftBank Corp. <sup>1</sup>	3,497,851	40,464
Electronic Arts, Inc.	251,600	33,017
Meta Platforms, Inc., Class A <sup>2</sup>	196,975	31,339
Yandex NV, Class A <sup>1,2,3</sup>	234,900	— <sup>4</sup>
		<u>879,422</u>

### Materials 3.65%

Freeport-McMoRan, Inc.	5,565,400	175,588
Linde PLC	412,987	124,722
BHP Group, Ltd. (CDI) <sup>1</sup>	3,949,810	108,721
Evonik Industries AG <sup>1</sup>	4,566,468	97,242
Shin-Etsu Chemical Co., Ltd. <sup>1</sup>	700,000	89,771

Fortescue Metals Group, Ltd. <sup>1</sup>	6,703,400	86,173
Rio Tinto PLC <sup>1</sup>	1,297,433	78,091
Vale SA, ordinary nominative shares (ADR)	4,102,535	55,220
UPM-Kymmene Oyj <sup>1</sup>	946,000	29,943
Air Liquide SA, non-registered shares <sup>1</sup>	177,210	24,423
		<u>869,894</u>

#### Energy 3.52%

Canadian Natural Resources, Ltd. (CAD denominated)	6,430,440	355,079
Neste OYJ <sup>1</sup>	2,715,843	139,440
Shell PLC (GBP denominated) <sup>1</sup>	3,463,400	92,541
Chevron Corp.	515,900	84,494
BP PLC <sup>1</sup>	11,837,132	57,981
TC Energy Corp. (CAD denominated)	768,647	40,979
Baker Hughes Co., Class A	1,109,000	28,490

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### Common stocks (continued)

Energy (continued)	Shares	Value (000)
DT Midstream, Inc.	459,300	\$ 25,275
Woodside Energy Group, Ltd. (CDI) <sup>1,2</sup>	713,735	16,278
		<u>840,557</u>

#### Consumer discretionary 2.72%

General Motors Company <sup>2</sup>	5,952,700	215,845
LVMH Moët Hennessy-Louis Vuitton SE <sup>1</sup>	154,160	107,235
Ferrari NV	253,100	53,462
Ferrari NV (EUR denominated) <sup>1</sup>	97,335	20,640
InterContinental Hotels Group PLC <sup>1</sup>	787,200	46,779
Amazon.com, Inc. <sup>2</sup>	296,080	39,956
Cie. Financière Richemont SA, Class A <sup>1</sup>	266,699	32,267
Astra International Tbk PT <sup>1</sup>	66,063,040	28,285
Starbucks Corp.	295,400	25,044
Royal Caribbean Cruises, Ltd. <sup>2</sup>	528,200	20,447
Ford Motor Co.	1,359,700	19,974
Airbnb, Inc., Class A <sup>2</sup>	171,986	19,087
Aptiv PLC <sup>2</sup>	164,516	17,256
JD.com, Inc., Class A <sup>1</sup>	63,244	1,883
		<u>648,160</u>

#### Real estate 2.03%

Crown Castle International Corp. REIT	895,600	161,799
Embassy Office Parks REIT <sup>1</sup>	22,000,000	101,014
Equinix, Inc. REIT	130,319	91,711
CTP NV <sup>1</sup>	5,060,682	64,999
Digital Realty Trust, Inc. REIT <sup>5</sup>	291,500	38,609
Americold Realty Trust, Inc. REIT	824,500	27,002
		<u>485,134</u>

**Total common stocks** (cost: \$11,314,984,000)

13,764,238

### Preferred securities 0.33%

#### Financials 0.33%

Fannie Mae, Series S, 8.25% noncumulative preferred shares <sup>2,5</sup>	13,366,000	43,974
Federal Home Loan Mortgage Corp., Series Z, 8.375% noncumulative preferred shares <sup>2</sup>	11,506,000	35,784
<b>Total preferred securities</b> (cost: \$89,057,000)		<b>79,758</b>
<b>Convertible stocks 0.11%</b>		
<b>Health care 0.11%</b>		
Danaher Corp., Series B, cumulative convertible preferred shares, 5.00% 2023 <sup>5</sup>	17,500	26,632
<b>Total convertible stocks</b> (cost: \$23,290,000)		<b>26,632</b>
<b>Investment funds 0.06%</b>		
Capital Group Central Corporate Bond Fund <sup>6</sup>	1,692,818	14,727
<b>Total investment funds</b> (cost: \$14,373,000)		<b>14,727</b>

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<b>Bonds, notes &amp; other debt instruments 35.37%</b>	Principal amount	Value
<b>Bonds &amp; notes of governments &amp; government agencies outside the U.S. 13.49%</b>	(000)	(000)
Abu Dhabi (Emirate of) 0.75% 2023 <sup>7</sup>	USD10,835	\$ 10,530
Agricultural Development Bank of China 3.75% 2029	CNY1,030	160
Asian Development Bank 1.125% 2025	GBP9,045	10,696
Australia (Commonwealth of), Series 159, 0.25% 2024	AUD42,500	28,176
Australia (Commonwealth of), Series 139, 3.25% 2025	84,715	60,099
Australia (Commonwealth of), Series 152, 2.75% 2028	26,025	18,040
Australia (Commonwealth of), Series 163, 1.00% 2031	43,200	25,210
Australia (Commonwealth of), Series 166, 3.00% 2033	95,590	66,102
Austria (Republic of) 0% 2031	EUR37,380	34,408
Brazil (Federative Republic of) 10.00% 2023	BRL55,300	10,516
Brazil (Federative Republic of) 0% 2024	66,761	10,788
Brazil (Federative Republic of) 10.00% 2025	84,799	15,474
Canada 0.75% 2024	CAD106,870	79,725
Canada 2.25% 2025	39,295	30,219
Canada 0.25% 2026	36,425	26,066
Canada 2.25% 2029	93,865	71,862
Canada 2.75% 2048	9,900	7,670
Canada (Government) 2.00% 2032	1,800	1,332
Chile (Republic of) 5.80% 2024	CLP10,245,000	10,765
Chile (Republic of) 4.50% 2026	255,000	260
Chile (Republic of) 5.00% 2028	4,630,000	4,668
Chile (Republic of) 4.70% 2030	14,930,000	14,617
China (People's Republic of), Series 1906, 3.29% 2029	CNY26,590	4,096
China (People's Republic of), Series 1910, 3.86% 2049	137,440	22,406
China (People's Republic of), Series INBK, 3.39% 2050	106,390	15,987
China (People's Republic of), Series INBK, 3.81% 2050	643,000	104,180
China Development Bank Corp., Series 2008, 2.89% 2025	244,390	36,698
China Development Bank Corp., Series 1909, 3.50% 2026	28,330	4,336
China Development Bank Corp., Series 1904, 3.68% 2026	53,480	8,222
China Development Bank Corp., Series 2009, 3.39% 2027	181,600	27,733
China Development Bank Corp., Series 2004, 3.43% 2027	194,070	29,598
China Development Bank Corp., Series 2109, 3.09% 2028	136,660	20,522
China Development Bank Corp., Series 1805, 4.88% 2028	128,750	21,078
China Development Bank Corp., Series 2005, 3.07% 2030	2,860	427
Colombia (Republic of), Series B, 5.75% 2027	COP148,968,400	26,924
Colombia (Republic of), Series B, 7.00% 2031	304,626,500	51,665

Colombia (Republic of), Series B, 7.25% 2034	3,151,000	502
Colombia (Republic of), Series B, 7.25% 2050	57,462,000	7,940
Costa Rica (Republic of) 6.125% 2031 <sup>7</sup>	USD3,080	2,970
European Financial Stability Facility 0% 2025	EUR1,200	1,191
European Financial Stability Facility 0.40% 2025	13,200	13,333
European Investment Bank 0.375% 2027	8,975	8,854
European Investment Bank 0.25% 2032	39,615	35,970
European Union 0% 2026	12,100	11,918
European Union 0.25% 2026	5,265	5,219
European Union 0% 2028	10,920	10,427
European Union 1.625% 2029	2,080	2,174
Export-Import Bank of India 0.59% 2022	JPY1,100,000	8,247
French Republic O.A.T. 0% 2030	EUR130,490	121,260
French Republic O.A.T. 3.25% 2045	6,700	8,583
French Republic O.A.T. 0.75% 2052	800	600
Germany (Federal Republic of) 0% 2025	151,020	153,189
Germany (Federal Republic of) 0% 2026	1,460	1,467
Germany (Federal Republic of) 0% 2027	81,635	81,734
Germany (Federal Republic of) 0% 2030	35,175	34,126

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## Bonds, notes & other debt instruments (continued)

### Bonds & notes of governments & government agencies outside the U.S. (continued)

	Principal amount (000)	Value (000)
Germany (Federal Republic of) 0% 2031	EUR72,565	\$ 69,583
Germany (Federal Republic of) 0% 2050	14,895	11,349
Germany (Federal Republic of) 0% 2052	1,745	1,298
Greece (Hellenic Republic of) 3.375% 2025	19,678	20,742
Greece (Hellenic Republic of) 0% 2026	3,070	2,881
Greece (Hellenic Republic of) 1.75% 2032	38,300	35,106
Hungary (Republic of) 2.125% 2031 <sup>7</sup>	USD30,165	24,933
Hungary (Republic of) 3.125% 2051 <sup>7</sup>	6,865	4,708
Hungary (Republic of), Series C, 1.00% 2025	HUF4,042,500	7,656
India (Republic of) 5.15% 2025	INR799,470	9,582
Indonesia (Republic of), Series 78, 8.25% 2029	IDR209,233,000	15,115
Indonesia (Republic of), Series 82, 7.00% 2030	61,000,000	4,092
Indonesia (Republic of), Series 87, 6.50% 2031	5,997,000	391
Indonesia (Republic of), Series 68, 8.375% 2034	62,682,000	4,551
Israel (State of) 2.50% 2030	USD11,080	10,541
Israel (State of) 3.375% 2050	2,970	2,545
Israel (State of) 3.875% 2050	550	512
Italy (Republic of) 0.95% 2027	EUR626	600
Italy (Republic of) 1.35% 2030	15,565	14,410
Italy (Republic of) 1.45% 2036	7,100	5,899
Japan, Series 21, 0.10% 2026 <sup>8</sup>	JPY1,348,087	10,569
Japan, Series 346, 0.10% 2027	12,172,200	91,917
Japan, Series 23, 0.10% 2028 <sup>8</sup>	5,400,973	42,730
Japan, Series 359, 0.10% 2030	332,600	2,497
Japan, Series 363, 0.10% 2031	4,556,600	34,084
Japan, Series 145, 1.70% 2033	6,000,000	51,894
Japan, Series 152, 1.20% 2035	21,629,000	178,355
Japan, Series 21, 2.30% 2035	1,360,000	12,665
Japan, Series 179, 0.50% 2041	6,707,750	47,479
Japan, Series 36, 2.00% 2042	200,000	1,818
Japan, Series 42, 1.70% 2044	928,200	8,042
Japan, Series 37, 0.60% 2050	5,484,650	35,826

Japan, Series 70, 0.70% 2051	7,780,900	51,869
Japan, Series 73, 0.70% 2051	999,050	6,634
KfW 1.125% 2025	GBP8,400	9,935
Malaysia (Federation of), Series 0413, 3.844% 2033	MYR26,848	5,926
Malaysia (Federation of), Series 0318, 4.642% 2033	51,530	12,141
Malaysia (Federation of), Series 0419, 3.828% 2034	31,622	6,885
Malaysia (Federation of), Series 0519, 3.757% 2040	76,863	15,869
Malaysia (Federation of), Series 0216, 4.736% 2046	23,569	5,443
Malaysia (Federation of), Series 0518, 4.921% 2048	17,168	4,046
Malaysia (Federation of), Series 0519, 4.638% 2049	46,362	10,230
Malaysia (Federation of), Series 0120, 4.065% 2050	5,084	1,052
Morocco (Kingdom of) 1.50% 2031	EUR12,240	8,981
Morocco (Kingdom of) 1.50% 2031	1,290	947
Panama (Republic of) 3.75% 2026 <sup>7</sup>	USD1,000	985
Panama (Republic of) 4.50% 2056	650	529
PETRONAS Capital, Ltd. 4.55% 2050 <sup>7</sup>	1,070	1,039
Philippines (Republic of) 0.001% 2024	JPY2,600,000	19,296
Philippines (Republic of) 0.25% 2025	EUR3,750	3,602
Philippines (Republic of) 0.70% 2029	4,970	4,332
Poland (Republic of), Series 0725, 3.25% 2025	PLN176,390	35,012
Poland (Republic of), Series 1029, 2.75% 2029	16,670	3,007
Portuguese Republic 0.475% 2030	EUR14,440	13,561
PT Indonesia Asahan Aluminium Tbk 5.45% 2030 <sup>7</sup>	USD1,580	1,512

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## Bonds, notes & other debt instruments (continued)

### Bonds & notes of governments & government agencies outside the U.S. (continued)

	Principal amount (000)	Value (000)
Romania 2.125% 2028	EUR11,270	\$ 9,851
Romania 1.75% 2030	18,620	14,249
Romania 3.624% 2030	27,283	24,260
Romania 3.624% 2030	3,925	3,490
Romania 2.00% 2032	3,500	2,619
Romania 2.00% 2033	11,910	8,567
Romania 3.50% 2034	15	12
Romania 3.75% 2034	11,270	9,313
Romania 3.75% 2034	600	496
Romania 3.375% 2038	2,695	2,031
Russian Federation 7.00% 2023	RUB822,035	3,097
Russian Federation 2.875% 2025	EUR6,100	2,494
Russian Federation 2.875% 2025	2,200	899
Russian Federation 7.15% 2025 <sup>9</sup>	RUB95,900	361
Russian Federation 4.25% 2027 <sup>9</sup>	USD4,200	1,743
Russian Federation 4.375% 2029	34,800	14,442
Russian Federation 4.375% 2029 <sup>7</sup>	5,000	2,075
Russian Federation 6.90% 2029 <sup>9</sup>	RUB1,241,325	4,677
Russian Federation 7.65% 2030 <sup>9</sup>	5,682,760	21,410
Russian Federation 5.90% 2031 <sup>9</sup>	366,860	1,382
Russian Federation 6.90% 2031	2,981,770	11,234
Russian Federation 8.50% 2031 <sup>9</sup>	151,920	572
Russian Federation 7.70% 2033 <sup>9</sup>	854,120	3,218
Russian Federation 7.25% 2034 <sup>9</sup>	697,860	2,629
Russian Federation 5.10% 2035 <sup>7</sup>	USD3,200	1,328
Saskatchewan (Province of) 3.05% 2028	CAD8,000	6,209
Serbia (Republic of) 3.125% 2027	EUR31,390	29,265

Serbia (Republic of) 3.125% 2027	14,250	13,285
Serbia (Republic of) 1.00% 2028	5,092	4,008
Serbia (Republic of) 1.50% 2029	8,959	6,967
Serbia (Republic of) 2.05% 2036	16,380	10,452
South Africa (Republic of), Series R-2030, 8.00% 2030	ZAR173,400	9,179
South Korea (Republic of), Series 2209, 2.00% 2022	KRW4,998,900	3,844
South Korea (Republic of), Series 2503, 1.50% 2025	3,342,160	2,473
South Korea (Republic of), Series 2712, 2.375% 2027	26,409,910	19,611
Spain (Kingdom of) 0.80% 2027	EUR23,070	23,248
Spain (Kingdom of) 1.45% 2029	5,780	5,949
Spain (Kingdom of) 1.25% 2030	2,260	2,253
Spain (Kingdom of) 0.50% 2031	29,385	26,873
Spain (Kingdom of) 0.70% 2032	35,985	33,118
Spain (Kingdom of) 2.70% 2048	2,690	2,898
Sri Lanka (Democratic Socialist Republic of) 5.75% 2023 <sup>9</sup>	USD6,416	2,010
Sri Lanka (Democratic Socialist Republic of) 5.75% 2023 <sup>7,9</sup>	214	67
Tunisia (Republic of) 6.75% 2023	EUR10,125	7,155
Tunisia (Republic of) 6.75% 2023	4,519	3,193
Tunisia (Republic of) 6.375% 2026	12,100	6,525
Turkey (Republic of) 6.35% 2024	USD8,300	7,800
Ukraine 7.75% 2022	200	68
Ukraine 15.84% 2025	UAH13,500	73
Ukraine 6.75% 2026	EUR2,121	435
Ukraine 6.876% 2029	USD12,813	2,604
Ukraine 4.375% 2030	EUR8,640	1,646
United Kingdom 2.75% 2024	GBP5,310	6,604
United Kingdom 1.25% 2027	9,740	11,669
United Kingdom 4.25% 2027	18,480	25,425

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## Bonds, notes & other debt instruments (continued)

Bonds & notes of governments & government agencies outside the U.S. (continued)	Principal amount (000)	Value (000)
United Kingdom 0.375% 2030	GBP36,465	\$ 39,778
United Kingdom 0.25% 2031	73,060	77,261
United Kingdom 4.25% 2032	24,665	36,455
United Kingdom 0.625% 2035	25,739	25,622
United Kingdom 3.25% 2044	3,650	5,012
United Kingdom 3.50% 2045	2,850	4,073
United Kingdom 1.50% 2047	4,450	4,453
United Kingdom 0.625% 2050	6,025	4,698
United Kingdom 1.25% 2051	12,487	11,558
United Mexican States 2.659% 2031	USD308	264
United Mexican States, Series M20, 10.00% 2024	MXN397,100	19,806
United Mexican States, Series M, 5.75% 2026	1,517,490	67,463
United Mexican States, Series M, 7.50% 2027	1,235,418	57,721
United Mexican States, Series M20, 8.50% 2029	176,000	8,553
United Mexican States, Series M, 7.75% 2031	310,758	14,397
United Mexican States, Series M, 8.00% 2053	238,100	10,828
		3,217,459

## U.S. Treasury bonds & notes 13.39%

### U.S. Treasury 12.82%

U.S. Treasury 0.125% 2022	USD3,100	3,083
U.S. Treasury 1.875% 2022 <sup>10</sup>	109,130	109,062
U.S. Treasury 0.125% 2023	2,270	2,239
U.S. Treasury 2.50% 2023	73,869	73,656



U.S. Treasury 2.75% 2023	89,023	88,874
U.S. Treasury 0.375% 2024	55,384	52,652
U.S. Treasury 1.00% 2024	114,400	109,575
U.S. Treasury 1.50% 2024	77,600	75,321
U.S. Treasury 1.50% 2024	36,096	34,997
U.S. Treasury 2.50% 2024	59,500	59,068
U.S. Treasury 0.25% 2025	307,370	285,967
U.S. Treasury 0.25% 2025	97,838	90,138
U.S. Treasury 0.25% 2025	92,153	85,205
U.S. Treasury 1.75% 2025	19,360	18,830
U.S. Treasury 2.75% 2025	47,790	47,716
U.S. Treasury 2.875% 2025 <sup>10</sup>	80,451	80,603
U.S. Treasury 2.875% 2025	19,900	19,945
U.S. Treasury 3.00% 2025	1,998	2,010
U.S. Treasury 0.625% 2026	38,600	35,519
U.S. Treasury 0.75% 2026	150,526	139,975
U.S. Treasury 0.75% 2026	2,092	1,932
U.S. Treasury 0.875% 2026	213,890	198,285
U.S. Treasury 0.875% 2026	70,877	65,953
U.S. Treasury 1.125% 2026	395,640	370,227
U.S. Treasury 2.125% 2026	7,420	7,255
U.S. Treasury 0.50% 2027	10,140	9,084
U.S. Treasury 2.25% 2027 <sup>10</sup>	95,122	92,920
U.S. Treasury 2.25% 2027	18,600	18,215
U.S. Treasury 2.50% 2027 <sup>10</sup>	120,030	118,983
U.S. Treasury 2.75% 2027	30,000	30,068
U.S. Treasury 3.25% 2027	6,185	6,344
U.S. Treasury 2.75% 2028	26,500	26,533
U.S. Treasury 0.625% 2030 <sup>10</sup>	107,320	92,043
U.S. Treasury 0.625% 2030	22,050	18,838
U.S. Treasury 0.875% 2030	19,987	17,399

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## Bonds, notes & other debt instruments (continued)

### U.S. Treasury bonds & notes (continued)

U.S. Treasury (continued)	Principal amount (000)	Value (000)
U.S. Treasury 1.125% 2031	USD260	\$ 230
U.S. Treasury 1.25% 2031	82,650	73,442
U.S. Treasury 1.375% 2031	85,850	76,864
U.S. Treasury 1.875% 2032	43,225	40,381
U.S. Treasury 2.875% 2032	23,714	24,165
U.S. Treasury 1.125% 2040 <sup>10</sup>	82,460	58,950
U.S. Treasury 1.75% 2041	5,359	4,188
U.S. Treasury 1.875% 2041 <sup>10</sup>	59,615	47,987
U.S. Treasury 2.25% 2041	31,225	26,736
U.S. Treasury 1.25% 2050	9,980	6,521
U.S. Treasury 2.00% 2050	13,220	10,514
U.S. Treasury 2.00% 2051 <sup>10</sup>	159,080	126,180
U.S. Treasury 2.375% 2051	29,796	25,774
U.S. Treasury 2.25% 2052	56,540	47,690
		3,058,136

### U.S. Treasury inflation-protected securities 0.57%

U.S. Treasury Inflation-Protected Security 0.125% 2024 <sup>8</sup>	63,164	63,899
U.S. Treasury Inflation-Protected Security 0.125% 2024 <sup>8</sup>	34,056	34,382

U.S. Treasury Inflation-Protected Security 0.375% 2027 <sup>8</sup>	22,523	23,152
U.S. Treasury Inflation-Protected Security 0.125% 2051 <sup>8</sup>	17,216	14,336
		135,769
<b>Total U.S. Treasury bonds &amp; notes</b>		3,193,905
<b>Corporate bonds, notes &amp; loans 5.63%</b>		
<b>Financials 1.69%</b>		
ACE INA Holdings, Inc. 2.875% 2022	645	645
ACE INA Holdings, Inc. 3.35% 2026	645	647
ACE INA Holdings, Inc. 4.35% 2045	665	651
AIA Group, Ltd. 0.88% 2033 (5-year EUR Annual Swap + 1.10% on 9/9/2028) <sup>11</sup>	EUR11,880	10,348
Allianz SE 4.75% perpetual bonds (3-month EUR-EURIBOR + 3.60% on 10/24/2023) <sup>11</sup>	9,000	9,454
American Express Co. 3.375% 2024	USD1,508	1,506
Aon Corp. / Aon Global Holdings PLC 2.85% 2027	1,300	1,245
Bangkok Bank PCL 3.733% 2034 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.90% on 9/25/2029) <sup>11</sup>	3,710	3,281
Bank of America Corp. 3.55% 2024 (3-month USD-LIBOR + 0.78% on 3/5/2023) <sup>11</sup>	2,100	2,097
Bank of America Corp. 0.976% 2025 (USD-SOFR + 0.69% on 4/22/2024) <sup>11</sup>	12,375	11,743
Bank of America Corp. 1.843% 2025 (USD-SOFR + 0.67% on 2/4/2024) <sup>11</sup>	1,700	1,648
Bank of America Corp. 1.319% 2026 (USD-SOFR + 1.15% on 6/19/2025) <sup>11</sup>	9,500	8,774
Bank of America Corp. 1.734% 2027 (USD-SOFR + 0.96% on 7/22/2026) <sup>11</sup>	10,330	9,376
Bank of America Corp. 3.419% 2028 (3-month USD-LIBOR + 1.04% on 12/20/2027) <sup>11</sup>	3,402	3,257
Bank of America Corp. 2.496% 2031 (3-month USD-LIBOR + 0.99% on 2/13/2030) <sup>11</sup>	5,200	4,544
Bank of America Corp. 2.299% 2032 (USD-SOFR + 1.22% on 7/21/2031) <sup>11</sup>	1,690	1,420
Bank of America Corp. 4.083% 2051 (3-month USD-LIBOR + 3.15% on 3/20/2050) <sup>11</sup>	5,600	5,091
China Construction Bank Corp. (Hong Kong Branch) 1.00% 2023	6,000	5,874
Citigroup, Inc. 0.981% 2025 (USD-SOFR + 0.669% on 5/1/2024) <sup>11</sup>	6,812	6,454
Citigroup, Inc. 2.014% 2026 (USD-SOFR + 0.694% on 1/25/2025) <sup>11</sup>	914	868
Citigroup, Inc. 3.106% 2026 (USD-SOFR + 2.842% on 3/8/2026) <sup>11</sup>	14,050	13,671
Citigroup, Inc. 1.462% 2027 (USD-SOFR + 0.67% on 6/9/2026) <sup>11</sup>	19,550	17,609
Citigroup, Inc. 2.976% 2030 (USD-SOFR + 1.422% on 11/5/2029) <sup>11</sup>	2,535	2,289
Commonwealth Bank of Australia 2.688% 2031 <sup>7</sup>	14,075	11,754
Corebridge Financial, Inc. 3.90% 2032 <sup>7</sup>	5,620	5,235
Credit Suisse Group AG 2.593% 2025 (USD-SOFR + 1.56% on 9/11/2024) <sup>7,11</sup>	650	610

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## Bonds, notes & other debt instruments (continued)

<b>Corporate bonds, notes &amp; loans (continued)</b>	Principal amount (000)	Value (000)
<b>Financials (continued)</b>		
Credit Suisse Group AG 4.194% 2031 (USD-SOFR + 3.73% on 4/1/2030) <sup>7,11</sup>	USD600	\$ 534
Danske Bank AS 3.875% 2023 <sup>7</sup>	5,300	5,283
Deutsche Bank AG 2.129% 2026 (USD-SOFR + 1.87% on 11/24/2025) <sup>11</sup>	225	202
Goldman Sachs Group, Inc. 3.20% 2023	4,000	4,001
Goldman Sachs Group, Inc. 3.50% 2025	5,126	5,103
Goldman Sachs Group, Inc. 1.542% 2027 (USD-SOFR + 0.818% on 9/10/2026) <sup>11</sup>	1,400	1,254
Goldman Sachs Group, Inc. 2.64% 2028 (USD-SOFR + 1.114% on 2/24/2027) <sup>11</sup>	460	429
Goldman Sachs Group, Inc. 2.60% 2030	640	566
Goldman Sachs Group, Inc. 2.615% 2032 (USD-SOFR + 1.281% on 4/22/2031) <sup>11</sup>	8,411	7,262
Goldman Sachs Group, Inc. 1.00% 2033 <sup>12</sup>	EUR13,530	11,248
Groupe BPCE SA 5.70% 2023 <sup>7</sup>	USD7,625	7,713
Groupe BPCE SA 1.00% 2025	EUR6,800	6,817

Groupe BPCE SA 1.625% 2025 <sup>7</sup>	USD1,490	1,408
HSBC Holdings PLC 3.033% 2023 (3-month USD-LIBOR + 0.923% on 11/12/2022) <sup>11</sup>	4,670	4,658
HSBC Holdings PLC 4.292% 2026 (3-month USD-LIBOR + 1.348% on 9/12/2025) <sup>11</sup>	9,368	9,256
HSBC Holdings PLC 2.206% 2029 (USD-SOFR + 1.285% on 8/17/2028) <sup>11</sup>	680	581
HSBC Holdings PLC 4.95% 2030	1,200	1,212
HSBC Holdings PLC 2.871% 2032 (USD-SOFR + 1.41% on 11/22/2031) <sup>11</sup>	624	523
Intercontinental Exchange, Inc. 4.00% 2027	15,420	15,547
Intesa Sanpaolo SpA 5.017% 2024 <sup>7</sup>	10,165	9,849
JPMorgan Chase & Co. 3.25% 2022	1,850	1,852
JPMorgan Chase & Co. 2.70% 2023	4,225	4,201
JPMorgan Chase & Co. 1.045% 2026 (USD-SOFR + 0.80% on 11/19/2025) <sup>11</sup>	850	768
JPMorgan Chase & Co. 1.578% 2027 (USD-SOFR + 0.885% on 4/22/2026) <sup>11</sup>	12,058	10,959
JPMorgan Chase & Co. 4.323% 2028 (USD-SOFR + 1.56% on 4/26/2027) <sup>11</sup>	3,000	3,014
JPMorgan Chase & Co. 4.452% 2029 (3-month USD-LIBOR + 1.33% on 12/5/2028) <sup>11</sup>	900	901
JPMorgan Chase & Co. 4.493% 2031 (USD-SOFR + 3.79% on 3/24/2030) <sup>11</sup>	11,445	11,525
Kasikornbank PCL HK 3.343% 2031		
(5-year UST Yield Curve Rate T Note Constant Maturity + 1.70% on 10/2/2026) <sup>11</sup>	1,230	1,107
Lloyds Banking Group PLC 7.625% 2025	GBP1,225	1,633
Lloyds Banking Group PLC 1.627% 2027		
(1-year UST Yield Curve Rate T Note Constant Maturity + 0.85% on 5/11/2026) <sup>11</sup>	USD800	720
Morgan Stanley 0.985% 2026 (USD-SOFR + 0.72% on 12/10/2025) <sup>11</sup>	9,110	8,182
Morgan Stanley 1.593% 2027 (USD-SOFR + 0.879% on 5/4/2026) <sup>11</sup>	8,173	7,448
Morgan Stanley 2.475% 2028 (USD-SOFR + 1.00% on 1/21/2027) <sup>11</sup>	515	480
Morgan Stanley 4.21% 2028 (USD-SOFR + 1.61% on 4/20/2027) <sup>11</sup>	857	858
Morgan Stanley 3.772% 2029 (3-month USD-LIBOR + 1.14% on 1/24/2028) <sup>11</sup>	1,000	979
Morgan Stanley 2.699% 2031 (USD-SOFR + 1.143% on 1/22/2030) <sup>11</sup>	2,586	2,314
Morgan Stanley 1.928% 2032 (USD-SOFR + 1.02% on 4/28/2031) <sup>11</sup>	925	763
Morgan Stanley 2.95% 2032 (3-month EUR-EURIBOR + 1.245% on 5/7/2031) <sup>11</sup>	EUR25,585	26,753
National Australia Bank, Ltd. 2.99% 2031 <sup>7</sup>	USD420	358
New York Life Global Funding 1.45% 2025 <sup>7</sup>	1,700	1,618
New York Life Global Funding 1.20% 2030 <sup>7</sup>	6,520	5,326
New York Life Insurance Company 3.75% 2050 <sup>7</sup>	1,261	1,076
PNC Financial Services Group, Inc. 2.854% 2022 <sup>11</sup>	2,000	1,999
Royal Bank of Canada 1.20% 2026	10,600	9,669
Santander Holdings USA, Inc. 3.244% 2026	7,400	7,022
Swiss Re Finance (Luxembourg) SA 5.00% 2049		
(5-year UST Yield Curve Rate T Note Constant Maturity + 3.582% on 4/2/2029) <sup>7,11</sup>	2,600	2,487
Toronto-Dominion Bank 1.45% 2025	2,140	2,044
Toronto-Dominion Bank 1.25% 2026	452	409
U.S. Bancorp 2.215% 2028 (USD-SOFR + 0.73% on 1/27/2027) <sup>11</sup>	1,060	991
Wells Fargo & Company 3.908% 2026 (USD-SOFR + 1.32% on 4/25/2025) <sup>11</sup>	1,081	1,075
Wells Fargo & Company 2.393% 2028 (USD-SOFR + 2.10% on 6/2/2027) <sup>11</sup>	14,700	13,488

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## Bonds, notes & other debt instruments (continued)

### Corporate bonds, notes & loans (continued)

#### Financials (continued)

	Principal amount (000)	Value (000)
Wells Fargo & Company 3.526% 2028 (USD-SOFR + 1.51% on 3/24/2027) <sup>11</sup>	USD19,528	\$ 18,883

Westpac Banking Corp. 2.894% 2030		
(5-year UST Yield Curve Rate T Note Constant Maturity + 1.35% on 2/4/2025) <sup>11</sup>	18,960	18,045
		402,484
<b>Communication services 0.70%</b>		
AT&T, Inc. 2.30% 2027	1,000	934
AT&T, Inc. 2.75% 2031	12,327	11,071
AT&T, Inc. 2.05% 2032	EUR3,440	3,412
AT&T, Inc. 2.55% 2033	USD9,200	7,797
AT&T, Inc. 3.50% 2053	652	516
Baidu, Inc. 3.425% 2030	1,220	1,125
Comcast Corp. 3.95% 2025	7,695	7,833
Comcast Corp. 0% 2026	EUR4,905	4,708
Comcast Corp. 0.25% 2027	3,570	3,414
Comcast Corp. 0.25% 2029	5,185	4,738
Comcast Corp. 4.049% 2052	USD500	457
Deutsche Telekom International Finance BV 4.375% 2028 <sup>7</sup>	6,025	6,164
Deutsche Telekom International Finance BV 9.25% 2032	1,510	2,073
Discovery Communications, Inc. 3.625% 2030	1,467	1,341
France Télécom 5.375% 2050	GBP2,000	3,053
Magallanes, Inc. 4.279% 2032 <sup>7</sup>	USD873	815
Magallanes, Inc. 5.05% 2042 <sup>7</sup>	19,461	17,309
Netflix, Inc. 4.875% 2028	574	571
Netflix, Inc. 5.875% 2028	667	694
Netflix, Inc. 3.875% 2029 <sup>12</sup>	EUR13,730	13,668
Netflix, Inc. 6.375% 2029	USD259	275
Tencent Holdings, Ltd. 2.39% 2030 <sup>7</sup>	13,730	11,666
Tencent Holdings, Ltd. 3.24% 2050 <sup>7</sup>	6,050	4,136
Tencent Music Entertainment Group 2.00% 2030	2,055	1,620
T-Mobile US, Inc. 1.50% 2026	3,900	3,597
T-Mobile US, Inc. 2.05% 2028	2,500	2,243
T-Mobile US, Inc. 2.55% 2031	3,900	3,413
T-Mobile US, Inc. 3.00% 2041	500	389
T-Mobile US, Inc. 3.30% 2051	600	460
Verizon Communications, Inc. 0.375% 2029	EUR9,780	8,968
Verizon Communications, Inc. 1.68% 2030	USD298	250
Verizon Communications, Inc. 3.15% 2030	2,050	1,937
Verizon Communications, Inc. 2.55% 2031	28,040	24,947
Verizon Communications, Inc. 0.75% 2032	EUR4,480	3,914
Walt Disney Company 2.65% 2031	USD7,420	6,834
		166,342
<b>Utilities 0.63%</b>		
Alabama Power Co. 3.00% 2052	20,000	15,718
American Electric Power Company, Inc. 1.00% 2025	100	91
Berkshire Hathaway Energy Company 3.50% 2025	4,200	4,232
Berkshire Hathaway Energy Company 1.65% 2031	6,375	5,371
Berkshire Hathaway Energy Company 2.85% 2051	1,142	866
CMS Energy Corp. 3.60% 2025	2,000	1,986
CMS Energy Corp. 3.00% 2026	1,960	1,899
CMS Energy Corp. 3.45% 2027	890	869
Dominion Energy, Inc. 2.25% 2031	250	216
Duke Energy Carolinas, LLC 3.05% 2023	4,535	4,535

## Bonds, notes & other debt instruments (continued)

### Corporate bonds, notes & loans (continued)

#### Utilities (continued)

	Principal amount (000)	Value (000)
Duke Energy Corp. 3.75% 2024	USD3,950	\$ 3,968
Duke Energy Progress, LLC 3.70% 2028	2,400	2,407
Duke Energy Progress, LLC 2.00% 2031	4,725	4,097
Edison International 5.75% 2027	833	874
Edison International 4.125% 2028	4,942	4,759
Enel Finance International SA 1.875% 2028 <sup>7</sup>	9,491	8,014
Enersis Américas SA 4.00% 2026	1,215	1,194
ENN Energy Holdings, Ltd. 2.625% 2030 <sup>7</sup>	8,481	7,356
Eversource Energy 1.40% 2026	425	385
Exelon Corp. 3.40% 2026	4,390	4,354
FirstEnergy Transmission, LLC 2.866% 2028 <sup>7</sup>	225	199
Florida Power & Light Company 2.875% 2051	10,150	8,049
Grupo Energia Bogota SA ESP 4.875% 2030 <sup>7</sup>	3,590	3,222
Interstate Power and Light Co. 2.30% 2030	2,650	2,337
NextEra Energy Capital Holdings, Inc. 2.25% 2030	447	394
NextEra Energy Capital Holdings, Inc. 2.44% 2032	11,550	10,118
Niagara Mohawk Power Corp. 3.508% 2024 <sup>7</sup>	2,380	2,330
Pacific Gas and Electric Co. 2.95% 2026	1,035	949
Pacific Gas and Electric Co. 2.10% 2027	5,108	4,371
Pacific Gas and Electric Co. 3.30% 2027	1,775	1,617
Pacific Gas and Electric Co. 4.65% 2028	1,049	998
Pacific Gas and Electric Co. 4.55% 2030	2,327	2,148
Pacific Gas and Electric Co. 2.50% 2031	20,358	16,279
Pacific Gas and Electric Co. 3.25% 2031	3,600	3,018
Pacific Gas and Electric Co. 3.30% 2040	11,495	8,410
Pacific Gas and Electric Co. 3.50% 2050	7,757	5,497
PT Perusahaan Listrik Negara 0.43% 2022	JPY100,000	749
Public Service Electric and Gas Co. 2.05% 2050	USD1,595	1,047
San Diego Gas & Electric Co. 2.95% 2051	400	313
Southern California Edison Co. 2.85% 2029	525	478
Xcel Energy, Inc. 3.35% 2026	4,502	4,426
		150,140

#### Consumer discretionary 0.61%

Amazon.com, Inc. 2.80% 2024	7,345	7,319
Amazon.com, Inc. 3.45% 2029	1,600	1,613
Amazon.com, Inc. 3.60% 2032	1,600	1,621
Amazon.com, Inc. 2.50% 2050	4,165	3,135
American Honda Finance Corp. 0.75% 2026	GBP510	560
Bayerische Motoren Werke AG 3.90% 2025 <sup>7</sup>	USD2,780	2,807
Bayerische Motoren Werke AG 1.25% 2026 <sup>7</sup>	325	296
Bayerische Motoren Werke AG 4.15% 2030 <sup>7</sup>	2,780	2,804
Daimler Trucks Finance North America, LLC 3.65% 2027 <sup>7</sup>	5,900	5,764
General Motors Company 5.40% 2023	7,130	7,260
General Motors Financial Co. 1.05% 2024	225	215
General Motors Financial Co. 2.40% 2028	10,250	8,899
Hyundai Capital America 0.875% 2024 <sup>7</sup>	6,740	6,325
Hyundai Capital America 1.50% 2026 <sup>7</sup>	5,310	4,753
Hyundai Capital America 1.65% 2026 <sup>7</sup>	275	246
Hyundai Capital America 2.375% 2027 <sup>7</sup>	4,619	4,128
Hyundai Capital America 2.00% 2028 <sup>7</sup>	3,275	2,808
Lowe's Companies, Inc. 3.00% 2050	400	297
NIKE, Inc. 3.375% 2050	1,875	1,657
Royal Caribbean Cruises, Ltd. 11.50% 2025 <sup>7</sup>	13,776	14,776

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**Bonds, notes & other debt instruments (continued)****Corporate bonds, notes & loans (continued)****Consumer discretionary (continued)**

	Principal amount (000)	Value (000)
Royal Caribbean Cruises, Ltd. 5.50% 2028 <sup>7</sup>	USD11,135	\$ 8,375
Stellantis Finance US, Inc. 1.711% 2027 <sup>7</sup>	3,350	2,971
Stellantis Finance US, Inc. 2.691% 2031 <sup>7</sup>	925	759
Stellantis NV 0.75% 2029	EUR625	551
Stellantis NV 1.25% 2033	25,580	20,142
Toyota Motor Credit Corp. 1.90% 2027	USD703	660
Toyota Motor Credit Corp. 3.375% 2030	1,239	1,208
Volkswagen Financial Services NV 0.875% 2025	GBP1,000	1,124
Volkswagen Group of America Finance, LLC 3.125% 2023 <sup>7</sup>	USD7,666	7,618
Volkswagen Group of America Finance, LLC 4.25% 2023 <sup>7</sup>	6,300	6,332
Volkswagen Group of America Finance, LLC 4.625% 2025 <sup>7</sup>	8,158	8,273
Volkswagen International Finance NV 2.70% junior subordinated perpetual bonds (5-year EUR Mid-Swap + 2.54% on 12/14/2022) <sup>11</sup>	EUR1,400	1,422
Volkswagen International Finance NV 4.375% junior subordinated perpetual bonds (9-year EUR Mid-Swap + 3.36% on 3/28/2031) <sup>11</sup>	10,600	9,576
		146,294

**Energy 0.61%**

Baker Hughes Co. 4.486% 2030	USD1,258	1,273
Canadian Natural Resources, Ltd. 2.95% 2030	9,875	8,942
Cenovus Energy, Inc. 5.40% 2047	900	895
Continental Resources, Inc. 2.875% 2032 <sup>7</sup>	11,773	9,625
Enbridge, Inc. 2.50% 2025	2,800	2,713
Enbridge, Inc. 4.25% 2026	2,685	2,704
Enbridge, Inc. 3.70% 2027	2,083	2,046
Enbridge, Inc. 3.40% 2051	2,365	1,883
Energy Transfer Operating, LP 5.00% 2050	7,142	6,310
Energy Transfer Partners, LP 6.25% 2049	2,820	2,826
Kinder Morgan, Inc. 4.30% 2025	10,300	10,402
Kinder Morgan, Inc. 3.60% 2051	10,550	8,246
MPLX, LP 2.65% 2030	3,002	2,601
MPLX, LP 5.50% 2049	13,475	13,054
ONEOK, Inc. 2.20% 2025	535	502
ONEOK, Inc. 3.10% 2030	5,235	4,646
ONEOK, Inc. 4.45% 2049	280	230
Petróleos Mexicanos 7.19% 2024	MXN158,687	7,146
Petróleos Mexicanos 6.875% 2025	USD210	206
Petróleos Mexicanos 5.95% 2031	587	457
Petróleos Mexicanos 6.75% 2047	6,438	4,418
Petróleos Mexicanos 6.95% 2060	414	280
Plains All American Pipeline, LP 3.80% 2030	1,081	982
PTT Exploration and Production PCL 2.587% 2027 <sup>7</sup>	740	687
Qatar Petroleum 1.375% 2026 <sup>7</sup>	680	629
Qatar Petroleum 3.125% 2041 <sup>7</sup>	20,550	17,409
SA Global Sukuk, Ltd. 0.946% 2024 <sup>7</sup>	1,500	1,428
Shell International Finance BV 3.50% 2023	3,505	3,546
Shell International Finance BV 2.375% 2029	2,060	1,871
TotalEnergies SE 2.708% junior subordinated perpetual bonds (5-year EUR-EURIBOR + 2.750% on 5/5/2023) <sup>11</sup>	EUR1,100	1,120
TransCanada Corp. 5.875% 2076 (3-month USD-LIBOR + 4.64% on 8/15/2026) <sup>11</sup>	USD18,000	17,704

TransCanada PipeLines, Ltd. 4.10% 2030	3,360	3,307
Williams Companies, Inc. 3.50% 2030	2,749	2,561
Williams Companies, Inc. 2.60% 2031	470	409

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## Bonds, notes & other debt instruments (continued)

### Corporate bonds, notes & loans (continued)

Energy (continued)	Principal amount (000)	Value (000)
Williams Partners, LP 4.30% 2024	USD2,000	\$ 2,011
Williams Partners, LP 3.90% 2025	945	943
		146,012

### Industrials 0.36%

Boeing Company 4.508% 2023	26,500	26,583
Boeing Company 3.25% 2028	650	605
Canadian Pacific Railway, Ltd. 2.45% 2031	164	148
Canadian Pacific Railway, Ltd. 3.10% 2051	13,661	10,783
Carrier Global Corp. 2.242% 2025	210	203
Carrier Global Corp. 2.493% 2027	277	259
CSX Corp. 2.50% 2051	275	196
General Electric Capital Corp. 4.418% 2035	8,830	8,730
Honeywell International, Inc. 0.75% 2032	EUR1,060	968
Masco Corp. 1.50% 2028	USD309	267
MISC Capital Two (Labuan), Ltd. 3.75% 2027 <sup>7</sup>	15,523	14,852
Singapore Airlines, Ltd. 3.375% 2029	17,940	16,391
Union Pacific Corp. 2.80% 2032	800	744
United Technologies Corp. 4.125% 2028	5,000	5,077
		85,806

### Information technology 0.27%

Adobe, Inc. 2.15% 2027	3,585	3,455
Apple, Inc. 3.35% 2027	2,650	2,692
Apple, Inc. 2.375% 2041	750	609
Apple, Inc. 2.40% 2050	500	372
Broadcom, Inc. 3.15% 2025	659	646
Broadcom, Inc. 4.00% 2029 <sup>7</sup>	4,034	3,872
Broadcom, Inc. 4.15% 2030	3,330	3,163
Broadcom, Inc. 3.419% 2033 <sup>7</sup>	2,171	1,874
Broadcom, Inc. 3.75% 2051 <sup>7</sup>	101	79
Lenovo Group, Ltd. 5.875% 2025	16,810	16,963
Mastercard, Inc. 2.00% 2031	8,291	7,336
Microsoft Corp. 2.40% 2026	10,568	10,367
Microsoft Corp. 3.30% 2027	2,600	2,641
Oracle Corp. 2.65% 2026	5,224	4,945
Oracle Corp. 3.25% 2027	4,246	4,045
PayPal Holdings, Inc. 2.30% 2030	1,701	1,525
ServiceNow, Inc. 1.40% 2030	140	114
		64,698

### Consumer staples 0.25%

Altria Group, Inc. 1.70% 2025	EUR12,300	12,168
Altria Group, Inc. 2.20% 2027	6,300	6,035
Altria Group, Inc. 3.40% 2041	USD600	417
Anheuser-Busch InBev NV 4.00% 2028	2,800	2,866
Anheuser-Busch InBev NV 4.75% 2029	8,970	9,453

Anheuser-Busch InBev NV 4.50% 2050	845	813
BAT Netherlands Finance 3.125% 2028	EUR1,900	1,917
British American Tobacco PLC 3.215% 2026	USD2,181	2,067
British American Tobacco PLC 3.557% 2027	2,610	2,443
British American Tobacco PLC 4.70% 2027	4,193	4,134
British American Tobacco PLC 3.462% 2029	2,625	2,282
Conagra Brands, Inc. 4.30% 2024	6,130	6,171

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## Bonds, notes & other debt instruments (continued)

### Corporate bonds, notes & loans (continued)

#### Consumer staples (continued)

	Principal amount (000)	Value (000)
Conagra Brands, Inc. 1.375% 2027	USD355	\$ 307
Kimberly-Clark Corp. 3.10% 2030	374	363
Nestlé Holdings, Inc. 1.50% 2028 <sup>7</sup>	850	770
Philip Morris International, Inc. 2.10% 2030	2,078	1,730
Philip Morris International, Inc. 4.125% 2043	819	665
Philip Morris International, Inc. 4.875% 2043	1,081	973
Reynolds American, Inc. 4.45% 2025	4,190	4,189
		59,763

#### Health care 0.22%

Abbott Laboratories 3.75% 2026	1,133	1,164
AbbVie, Inc. 3.80% 2025	5,000	5,017
AbbVie, Inc. 3.20% 2026	3,000	2,974
Amgen, Inc. 1.90% 2025	1,644	1,590
Amgen, Inc. 2.20% 2027	1,261	1,197
AstraZeneca Finance, LLC 1.75% 2028	3,480	3,194
AstraZeneca Finance, LLC 2.25% 2031	5,028	4,573
AstraZeneca PLC 3.50% 2023	4,500	4,518
Bayer US Finance II, LLC 3.875% 2023 <sup>7</sup>	2,582	2,584
Bayer US Finance II, LLC 4.25% 2025 <sup>7</sup>	419	419
Becton, Dickinson and Company 3.734% 2024	322	323
Becton, Dickinson and Company 3.70% 2027	1,888	1,872
Becton, Dickinson and Company 2.823% 2030	1,089	995
Cigna Corp. 4.125% 2025	1,010	1,026
Cigna Corp. 2.375% 2031	49	43
EMD Finance, LLC 3.25% 2025 <sup>7</sup>	9,675	9,570
Regeneron Pharmaceuticals, Inc. 1.75% 2030	3,502	2,934
Shire PLC 2.875% 2023	988	979
Shire PLC 3.20% 2026	905	881
Stryker Corp. 0.25% 2024	EUR1,200	1,196
Stryker Corp. 0.75% 2029	2,440	2,272
Stryker Corp. 1.00% 2031	1,130	1,008
Takeda Pharmaceutical Company, Ltd. 0.75% 2027	1,984	1,943
		52,272

#### Materials 0.18%

Anglo American Capital PLC 5.375% 2025 <sup>7</sup>	USD9,050	9,265
Anglo American Capital PLC 5.625% 2030 <sup>7</sup>	600	618
Celanese US Holdings, LLC 5.337% 2029	EUR17,820	18,832
Celanese US Holdings, LLC 6.379% 2032	USD3,255	3,346
Dow Chemical Co. 0.50% 2027	EUR3,140	2,952
Dow Chemical Co. 1.125% 2032	2,890	2,519
Fresnillo PLC 4.25% 2050 <sup>7</sup>	USD1,797	1,311



Newcrest Finance Pty, Ltd. 3.25% 2030 <sup>7</sup>	1,055	956
Vale Overseas, Ltd. 3.75% 2030	3,478	3,186
		<u>42,985</u>

**Real estate 0.10%**

American Tower Corp. 0.45% 2027	EUR7,635	7,154
American Tower Corp. 0.875% 2029	5,170	4,628
American Tower Corp. 1.25% 2033	2,165	1,822
Corporate Office Properties, LP 2.75% 2031	USD180	147
Equinix, Inc. 3.20% 2029	650	600
Equinix, Inc. 2.15% 2030	5,662	4,795

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**Bonds, notes & other debt instruments (continued)**

	Principal amount (000)	Value (000)
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Equinix, Inc. 3.00% 2050	USD1,738	\$ 1,237
VICI Properties, LP 4.375% 2025	561	555
WEA Finance, LLC 3.75% 2024 <sup>7</sup>	2,070	2,002
		<u>22,940</u>

**Municipals 0.01%**

Aeropuerto Internacional de Tocume SA 5.125% 2061 <sup>7</sup>	3,390	2,824
<b>Total corporate bonds, notes &amp; loans</b>		<u>1,342,560</u>

**Mortgage-backed obligations 2.27%**

**Federal agency mortgage-backed obligations 1.27%**

Fannie Mae Pool #MA3539 4.50% 2038 <sup>13</sup>	119	123
Fannie Mae Pool #CA7599 2.50% 2050 <sup>13</sup>	6,538	6,160
Fannie Mae Pool #FM7100 3.50% 2050 <sup>13</sup>	32,337	32,436
Fannie Mae Pool #FM3217 3.50% 2050 <sup>13</sup>	7,611	7,597
Fannie Mae Pool #FS0647 3.00% 2052 <sup>13</sup>	289	282
Freddie Mac Pool #SI2002 4.00% 2048 <sup>13</sup>	4	4
Government National Mortgage Assn. 4.00% 2045 <sup>13</sup>	389	398
Government National Mortgage Assn. 3.50% 2052 <sup>13,14</sup>	59,630	59,379
Uniform Mortgage-Backed Security 2.50% 2052 <sup>13,14</sup>	78,405	73,089
Uniform Mortgage-Backed Security 3.00% 2052 <sup>13,14</sup>	700	674
Uniform Mortgage-Backed Security 3.50% 2052 <sup>13,14</sup>	21,790	21,570
Uniform Mortgage-Backed Security 3.50% 2052 <sup>13,14</sup>	8,800	8,688
Uniform Mortgage-Backed Security 4.00% 2052 <sup>13,14</sup>	55,240	55,453
Uniform Mortgage-Backed Security 4.00% 2052 <sup>13,14</sup>	23,058	23,180
Uniform Mortgage-Backed Security 4.50% 2052 <sup>13,14</sup>	13,806	14,050
Uniform Mortgage-Backed Security 4.50% 2052 <sup>13,14</sup>	788	800
		<u>303,883</u>

**Other mortgage-backed securities 1.00%**

Nordea Kredit 0.50% 2040 <sup>13</sup>	DKK61,660	7,301
Nykredit Realkredit AS, Series 01E, 2.00% 2037 <sup>13</sup>	15,922	2,181
Nykredit Realkredit AS, Series 01E, 0.50% 2040 <sup>13</sup>	670,516	79,003
Nykredit Realkredit AS, Series 01E, 1.50% 2040 <sup>13</sup>	152,240	19,798
Nykredit Realkredit AS, Series 01E, 0.50% 2043 <sup>13</sup>	884,036	103,319
Nykredit Realkredit AS, Series 01E, 0.50% 2050 <sup>13</sup>	51,726	5,643
Nykredit Realkredit AS, Series CCE, 1.00% 2050 <sup>13</sup>	49,679	5,649

Nykredit Realkredit AS, Series 01E, 1.00% 2053 <sup>13</sup>	113,413	12,820
Realkredit Danmark AS 1.00% 2053 <sup>13</sup>	20,315	2,290
		238,004
<b>Total mortgage-backed obligations</b>		541,887
<b>Asset-backed obligations 0.56%</b>		

AmeriCredit Automobile Receivables Trust, Series 2022-2, Class A2B, (30-day Average USD-SOFR + 1.15%) 2.593% 2025 <sup>13,15</sup>	USD14,040	14,044
CarMaxAuto Owner Trust, Series 2022-3, Class A2B, (30-day Average USD-SOFR + 0.77%) 2.16% 2025 <sup>13,15</sup>	8,122	8,143
Exeter Automobile Receivables Trust, Series 2022-3A, Class A2, 3.45% 2024 <sup>13</sup>	5,911	5,906
Ford Credit Auto Owner Trust, Series 2022-B, Class A2B, (30-day Average USD-SOFR + 0.60%) 2.017% 2025 <sup>13,15</sup>	6,646	6,643
GM Financial Consumer Automobile Receivables Trust, Series 2022-3, Class A2B, (30-day Average USD-SOFR + 0.60%) 1.964% 2025 <sup>13,15</sup>	7,391	7,394
Hyundai Auto Receivables Trust, Series 2022-B, Class A2B, (30-day Average USD-SOFR + 0.58%) 2.086% 2025 <sup>13,15</sup>	6,830	6,832
Nissan Auto Lease Trust, Series 2021-A, Class A3, 0.52% 2024 <sup>13</sup>	18,200	17,704

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Bonds, notes & other debt instruments (continued)	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
Nissan Auto Lease Trust, Series 2022-A, Class A2B, (30-day Average USD-SOFR + 0.68%) 2.097% 2024 <sup>13,15</sup>	USD17,200	\$ 17,204
Santander Drive Auto Receivables Trust, Series 2022-4, Class A2, 4.05% 2025 <sup>13</sup>	12,790	12,788
Verizon Master Trust, Series 2022-3, Class A, 3.01% 2027 (3.76% on 11/20/2023) <sup>11,13</sup>	14,770	14,666
Volkswagen Auto Lease Trust, Series 2022-A, Class A2, 3.02% 2024 <sup>13</sup>	9,937	9,858
Westlake Automobile Receivables Trust, Series 2022-2A, Class A2A, 3.36% 2025 <sup>7,13</sup>	11,208	11,149
		132,331

**Municipals 0.03%**  
**Ohio 0.01%**

Turnpike and Infrastructure Commission, Turnpike Rev. Ref. Bonds (Infrastructure Projects), Series 2020-A, 3.216% 2048	4,090	3,320
<b>Texas 0.02%</b>		

Grand Parkway Transportation Corp., Grand Parkway System Toll Rev. Ref. Bonds, Series 2020-B, 3.236% 2052	5,670	4,645
<b>Total municipals</b>		7,965
<b>Total bonds, notes &amp; other debt instruments</b> (cost: \$9,538,095,000)		8,436,107

**Short-term securities 7.07%**

<b>Money market investments 6.87%</b>	Shares	
Capital Group Central Cash Fund 1.71% <sup>6,16</sup>	16,403,708	1,639,715
<b>Money market investments purchased with collateral from securities on loan 0.20%</b>		

Capital Group Central Cash Fund 1.71% <sup>6,16,17</sup>	239,943	23,985
State Street Institutional U.S. Government Money Market Fund, Premier Class 1.88% <sup>16,17</sup>	6,500,000	6,500
Goldman Sachs Financial Square Government Fund, Institutional Shares 1.87% <sup>16,17</sup>	6,000,000	6,000
Morgan Stanley Institutional Liquidity Funds – Government Portfolio, Institutional Class 1.60% <sup>16,17</sup>	3,700,000	3,700
BlackRock Liquidity Funds – FedFund, Institutional Shares 1.73% <sup>16,17</sup>	3,200,000	3,200

3,056,163	3,056
	46,441
	1,686,156
	24,007,618
	(152,725)
	\$23,854,893

**Total short-term securities** (cost: \$1,686,673,000)

**Total investment securities 100.64%** (cost: \$22,666,472,000)

**Other assets less liabilities (0.64)%**

**Net assets 100.00%**

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## Futures contracts

Contracts	Type	Number of contracts	Expiration	Notional amount (000)	Value and unrealized (depreciation) appreciation at 7/31/2022 (000)
90 Day Eurodollar Futures	Long	37	December 2022	USD8,913	\$ (267)
2 Year U.S. Treasury Note Futures	Long	681	September 2022	143,324	601
5 Year Euro-Bobl Futures	Long	1,280	September 2022	167,283	3,114
5 Year U.S. Treasury Note Futures	Long	4,631	September 2022	526,668	5,671
10 Year Euro-Bund Futures	Long	1,345	September 2022	216,701	9,261
10 Year Italy Government Bond Futures	Short	395	September 2022	(51,001)	(468)
10 Year Japanese Government Bond Futures	Short	111	September 2022	(125,284)	(2,563)
10 Year Australian Treasury Bond Futures	Long	297	September 2022	25,933	1,425
10 Year Ultra U.S. Treasury Note Futures	Long	72	September 2022	9,450	299
10 Year U.S. Treasury Note Futures	Short	356	September 2022	(43,126)	(407)
10 Year UK Gilt Futures	Long	44	September 2022	6,332	12
20 Year U.S. Treasury Bond Futures	Long	207	September 2022	29,808	730
30 Year Euro-Buxl Futures	Long	91	September 2022	17,281	1,524
30 Year Ultra U.S. Treasury Bond Futures	Short	338	September 2022	(53,510)	(1,243)
					<b>\$17,689</b>

## Forward currency contracts

Contract amount				Counterparty	Settlement date	Unrealized appreciation (depreciation) at 7/31/2022 (000)
Currency purchased (000)		Currency sold (000)				
USD	236	INR	18,470	Standard Chartered Bank	8/4/2022	\$ 3
USD	3,488	COP	14,363,080	Citibank	8/5/2022	142
MXN	7,670	USD	370	Goldman Sachs	8/5/2022	6

KRW	436,360	USD	339	Citibank	8/5/2022	(4)
USD	4,276	MXN	89,300	BNP Paribas	8/5/2022	(99)
CAD	23,914	USD	18,413	Citibank	8/8/2022	261
CAD	6,348	USD	4,888	Citibank	8/8/2022	69
SEK	3,480	USD	331	UBS AG	8/8/2022	12
SEK	3,250	USD	314	JPMorgan Chase	8/8/2022	6
USD	435	CAD	560	Bank of New York Mellon	8/8/2022	(2)
BRL	171,700	USD	29,441	JPMorgan Chase	8/10/2022	3,622
USD	30,577	BRL	171,700	JPMorgan Chase	8/10/2022	(2,486)
EUR	229,619	USD	233,822	Morgan Stanley	8/11/2022	1,073
GBP	23,300	USD	27,977	Bank of America	8/11/2022	407
PLN	7,770	EUR	1,612	HSBC Bank	8/11/2022	23
EUR	1,230	USD	1,239	UBS AG	8/11/2022	19
GBP	500	USD	595	Bank of America	8/11/2022	14
HUF	11,435,465	EUR	28,158	Citibank	8/11/2022	9
NZD	500	USD	306	HSBC Bank	8/11/2022	8
USD	628	EUR	620	Standard Chartered Bank	8/11/2022	(7)
USD	1,289	NZD	2,090	Bank of America	8/11/2022	(25)
USD	15,285	GBP	12,730	Bank of America	8/11/2022	(222)
USD	19,445	MXN	403,300	Morgan Stanley	8/11/2022	(291)
JPY	8,829,399	USD	65,101	Morgan Stanley	8/12/2022	1,180
JPY	591,300	USD	4,312	Bank of America	8/12/2022	127
KRW	404,300	USD	309	Citibank	8/12/2022	1
MYR	2,800	USD	631	Standard Chartered Bank	8/12/2022	(2)

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## Forward currency contracts (continued)

Contract amount					Settlement date	Unrealized appreciation (depreciation) at 7/31/2022 (000)
Currency purchased (000)		Currency sold (000)		Counterparty		
GBP	23,297	USD	27,696	Standard Chartered Bank	8/15/2022	\$ 687
SEK	73,900	USD	6,967	Standard Chartered Bank	8/15/2022	311
EUR	14,128	USD	14,262	Bank of America	8/15/2022	194
MXN	52,410	USD	2,507	Standard Chartered Bank	8/15/2022	56
CZK	44,185	USD	1,800	Goldman Sachs	8/15/2022	30
IDR	20,656,370	USD	1,371	Citibank	8/15/2022	23
CAD	1,010	USD	775	Morgan Stanley	8/15/2022	13
EUR	13,058	DKK	97,170	UBS AG	8/15/2022	5
NZD	2,340	USD	1,472	Bank of America	8/15/2022	— <sup>4</sup>
NZD	27,000	USD	16,983	Bank of America	8/15/2022	(3)
USD	16,468	EUR	16,312	Bank of America	8/15/2022	(224)
USD	11,204	NZD	18,339	UBS AG	8/15/2022	(330)
USD	16,860	MXN	352,460	Standard Chartered Bank	8/15/2022	(375)
JPY	7,992,775	USD	58,645	Morgan Stanley	8/18/2022	1,382
EUR	30,647	USD	30,577	JPMorgan Chase	8/18/2022	790
KRW	50,901,750	USD	38,674	Standard Chartered Bank	8/18/2022	384
KRW	24,621,038	USD	18,706	Standard Chartered Bank	8/18/2022	186
CNH	10	USD	2	BNP Paribas	8/18/2022	— <sup>4</sup>
USD	8,226	CNH	55,806	BNP Paribas	8/18/2022	(44)
PLN	7,170	USD	1,498	Goldman Sachs	8/22/2022	41
EUR	6,660	USD	6,838	Bank of New York Mellon	8/22/2022	(20)
EUR	1,937	PLN	9,370	HSBC Bank	8/22/2022	(29)
EUR	63,870	USD	65,578	Bank of New York Mellon	8/22/2022	(189)
JPY	45,009,820	USD	330,029	Morgan Stanley	8/25/2022	8,183

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## Swap contracts

## Centrally cleared interest rate swaps

Receive		Pay					Upfront premium paid (000)	Unrealized (depreciation) appreciation at 7/31/2022 (000)
Rate	Payment frequency	Rate	Payment frequency	Expiration date	Notional amount (000)	Value at 7/31/2022 (000)		
1.2475%		3-month NZD-BBR-FRA	Quarterly	8/20/2023	NZD23,959	\$ (386)	\$—	\$ (386)
1.234974%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	8/20/2023	204,176	(3,305)	—	(3,305)
1.2375%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	8/26/2023	75,250	(1,239)	—	(1,239)
1.264%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	8/27/2023	188,099	(3,062)	—	(3,062)
1.26%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	8/30/2023	31,027	(508)	—	(508)
1.28%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	8/31/2023	31,027	(506)	—	(506)
1.30%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	9/3/2023	34,062	(555)	—	(555)
1.4975%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	9/21/2023	63,786	(1,002)	—	(1,002)
1.445%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	9/28/2023	63,714	(1,040)	—	(1,040)
1.4475%	Semi-annual	3-month NZD-BBR-FRA	Quarterly	9/29/2023	64,930	(1,061)	—	(1,061)

1.4475%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	9/30/2023	65,200	(1,067)	—	(1,067)
1.5212%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	10/14/2023	15,900	(265)	—	(265)
1.5125%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	10/14/2023	57,556	(963)	—	(963)
1.53%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	10/14/2023	65,649	(1,089)	—	(1,089)
1.5625%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	10/15/2023	65,577	(1,077)	—	(1,077)
1.59%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	10/18/2023	65,577	(1,069)	—	(1,069)

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## Swap contracts (continued)

### Interest rate swaps (continued)

#### Centrally cleared interest rate swaps (continued)

Receive		Pay		Expiration date	Notional amount (000)	Value at 7/31/2022 (000)	Upfront premium paid (000)	Unrealized (depreciation) appreciation at 7/31/2022 (000)
Rate	Payment frequency	Rate	Payment frequency					
1.62%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	10/19/2023	NZD72,901	\$ (1,176)	\$—	\$ (1,176)
2.2525%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	11/8/2023	193,402	(2,278)	—	(2,278)
2.24%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	11/8/2023	193,402	(2,297)	—	(2,297)
2.20%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	11/9/2023	16,270	(198)	—	(198)
3.6097%	Semi-annual	3-month NZD- BBR-FRA	Quarterly	4/14/2024	23,900	(35)	—	(35)
2.495%	Annual	SONIA	Annual	5/5/2024	GBP181,830	(319)	—	(319)
2.42%	Annual	SONIA	Annual	5/5/2024	362,600	(956)	—	(956)
2.9588%	Annual	SONIA	Annual	6/9/2024	246,870	1,017	—	1,017
6.59%	28-day	28-day MXN-TIIE	28-day	6/25/2026	MXN126,900	(351)	—	(351)
6.585%	28-day	28-day MXN-TIIE	28-day	6/25/2026	166,800	(463)	—	(463)
6.64%	28-day	28-day MXN-TIIE	28-day	6/25/2026	205,100	(551)	—	(551)
6.6175%	28-day	28-day MXN-TIIE	28-day	6/25/2026	543,800	(1,480)	—	(1,480)
6.633%	28-day	28-day MXN-TIIE	28-day	6/25/2026	565,700	(1,525)	—	(1,525)
6.58%	28-day	28-day MXN-TIIE	28-day	6/25/2026	716,200	(1,993)	—	(1,993)
6.605%	28-day	28-day MXN-TIIE	28-day	7/6/2026	466,325	(1,283)	—	(1,283)
7.59%	28-day	28-day MXN-TIIE	28-day	10/29/2026	212,700	(239)	—	(239)
7.62%	28-day	28-day MXN-TIIE	28-day	10/29/2026	318,971	(341)	—	(341)
7.66%	28-day	28-day MXN-TIIE	28-day	10/29/2026	520,800	(521)	—	(521)
7.64%	28-day	28-day MXN-TIIE	28-day	10/29/2026	520,800	(539)	—	(539)
7.52%	28-day	28-day MXN-TIIE	28-day	10/30/2026	657,429	(820)	—	(820)
7.475%	28-day	28-day MXN-TIIE	28-day	2/3/2027	79,150	(106)	—	(106)
8.715%	28-day	28-day MXN-TIIE	28-day	4/7/2027	162,800	167	—	167
						<u>\$(34,481)</u>	<u>\$—</u>	<u>\$(34,481)</u>

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unaudited

## Swap contracts (continued)

## Credit default swaps

### Centrally cleared credit default swaps on credit indices — sell protection

Financing rate received	Payment frequency	Reference index	Expiration date	Notional amount (000)	Value at 7/31/2022 (000)	Upfront premium paid (000)	Unrealized depreciation at 7/31/2022 (000)
1.00%	Quarterly	CDX.NA.IG.38	6/20/2027	USD370,440	\$3,271	\$5,310	\$(2,039)

## Investments in affiliates<sup>6</sup>

	Value of affiliates at 11/1/2021 (000)	Additions (000)	Reductions (000)	Net realized loss (000)	Net unrealized appreciation (depreciation) (000)	Value of affiliates at 7/31/2022 (000)	Dividend income (000)
<b>Investment funds 0.06%</b>							
Capital Group Central Corporate Bond Fund	\$ —	\$ 14,372	\$ —	\$ —	\$ 355	\$ 14,727	\$ 25
<b>Short-term securities 6.97%</b>							
<b>Money market investments 6.87%</b>							
Capital Group Central Cash Fund 1.71% <sup>16</sup>	693,043	4,739,892	3,792,567	(87)	(566)	1,639,715	6,037
<b>Money market investments purchased with collateral from securities on loan 0.10%</b>							
Capital Group Central Cash Fund 1.71% <sup>16,17</sup>	—	23,985 <sup>18</sup>				23,985	— <sup>19</sup>
<b>Total short-term securities</b>						1,663,700	
<b>Total 7.03%</b>				<u>\$(87)</u>	<u>\$(211)</u>	<u>\$1,678,427</u>	<u>\$6,062</u>

## Restricted securities<sup>12</sup>

	Acquisition date(s)	Cost (000)	Value (000)	Percent of net assets
Netflix, Inc. 3.875% 2029	2/08/2022 - 7/13/2022	\$13,370	\$13,668	.06%
Goldman Sachs Group, Inc. 1.00% 2033	5/19/2021	16,191	11,248	.04
<b>Total</b>		<u>\$29,561</u>	<u>\$24,916</u>	<u>.10%</u>

- <sup>1</sup>Valued under fair value procedures adopted by authority of the board of trustees. The total value of all such securities was \$5,643,903,000, which represented 23.66% of the net assets of the fund. This amount includes \$5,642,479,000 related to certain securities trading outside the U.S. whose values were adjusted as a result of significant market movements following the close of local trading.
- <sup>2</sup>Security did not produce income during the last 12 months.
- <sup>3</sup>Value determined using significant unobservable inputs.
- <sup>4</sup>Amount less than one thousand.
- <sup>5</sup>All or a portion of this security was on loan. The total value of all such securities was \$45,120,000, which represented .19% of the net assets of the fund.
- <sup>6</sup>Part of the same "group of investment companies" as the fund as defined under the Investment Company Act of 1940, as amended.
- <sup>7</sup>Acquired in a transaction exempt from registration under Rule 144A of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$335,567,000, which represented 1.41% of the net assets of the fund.
- <sup>8</sup>Index-linked bond whose principal amount moves with a government price index.
- <sup>9</sup>Scheduled interest and/or principal payment was not received.
- <sup>10</sup>All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$62,903,000, which represented .26% of the net assets of the fund.
- <sup>11</sup>Step bond; coupon rate may change at a later date.
- <sup>12</sup>Restricted security, other than Rule 144A, subject to legal or contractual restrictions on resale, including securities not registered under the Securities Act of 1933. The total value of all such restricted securities was \$24,916,000, which represented .10% of the net assets of the fund.
- <sup>13</sup>Principal payments may be made periodically. Therefore, the effective maturity date may be earlier than the stated maturity date.
- <sup>14</sup>Purchased on a TBA basis.
- <sup>15</sup>Coupon rate may change periodically. Reference rate and spread are as of the most recent information available. Some coupon rates are determined by the issuer or agent based on current market conditions; therefore, the reference rate and spread are not available.
- <sup>16</sup>Rate represents the seven-day yield at 7/31/2022.
- <sup>17</sup>Security purchased with cash collateral from securities on loan.
- <sup>18</sup>Represents net activity.
- <sup>19</sup>Dividend income is included with securities lending income and is not shown in this table.

## Valuation disclosures

Capital Research and Management Company ("CRMC"), the fund's investment adviser, values the fund's investments at fair value as defined by accounting principles generally



accepted in the United States of America. The net asset value per share is calculated once daily as of the close of regular trading on the New York Stock Exchange, normally 4 p.m. New York time, each day the New York Stock Exchange is open. Security transactions are recorded by the fund as of the date the trades are executed with brokers. Assets and liabilities, including investment securities, denominated in currencies other than U.S. dollars are translated into U.S. dollars at the exchange rates supplied by one or more pricing vendors on the valuation date.

**Methods and inputs** — The fund’s investment adviser uses the following methods and inputs to establish the fair value of the fund’s assets and liabilities. Use of particular methods and inputs may vary over time based on availability and relevance as market and economic conditions evolve.

Equity securities are generally valued at the official closing price of, or the last reported sale price on, the exchange or market on which such securities are traded, as of the close of business on the day the securities are being valued or, lacking any sales, at the last available bid price. Prices for each security are taken from the principal exchange or market on which the security trades.

Fixed-income securities, including short-term securities, are generally valued at prices obtained from one or more pricing vendors. Vendors value such securities based on one or more of the inputs described in the following table. The table provides examples of inputs that are commonly relevant for valuing particular classes of fixed-income securities in which the fund is authorized to invest. However, these classifications are not exclusive, and any of the inputs may be used to value any other class of fixed-income security.

Fixed-income class	Examples of standard inputs
All	Benchmark yields, transactions, bids, offers, quotations from dealers and trading systems, new issues, spreads and other relationships observed in the markets among comparable securities; and proprietary pricing models such as yield measures calculated using factors such as cash flows, financial or collateral performance and other reference data (collectively referred to as “standard inputs”)
Corporate bonds, notes & loans; convertible securities	Standard inputs and underlying equity of the issuer
Bonds & notes of governments & government agencies	Standard inputs and interest rate volatilities
Mortgage-backed; asset-backed obligations	Standard inputs and cash flows, prepayment information, default rates, delinquency and loss assumptions, collateral characteristics, credit enhancements and specific deal information
Municipal securities	Standard inputs and, for certain distressed securities, cash flows or liquidation values using a net present value calculation based on inputs that include, but are not limited to, financial statements and debt contracts

When the fund’s investment adviser deems it appropriate to do so (such as when vendor prices are unavailable or deemed to be not representative), fixed-income securities will be valued in good faith at the mean quoted bid and ask prices that are reasonably and timely available (or bid prices, if ask prices are not available) or at prices for securities of comparable maturity, quality and type.

Securities with both fixed-income and equity characteristics, or equity securities traded principally among fixed-income dealers, are generally valued in the manner described for either equity or fixed-income securities, depending on which method is deemed most appropriate by the fund’s investment adviser. The Capital Group Central Corporate Bond Fund (“CCBF”), a fund within the Capital Group Central Fund Series II, and Capital Group Central Cash Fund (“CCF”), a fund within the Capital Group Central Fund Series (collectively the “Central Funds”), are each valued based upon a floating net asset value, which fluctuates with changes in the value of each fund’s portfolio securities. The underlying securities are valued based on the policies and procedures in the Central Funds’ statements of additional information. Exchange-traded futures are generally valued at the official settlement price of the exchange or market on which such instruments are traded, as of the close of business on the day the futures are being valued. The average month-end notional amount of futures contracts while held was \$1,105,057,000. Forward currency contracts are valued based on the spot and forward exchange rates obtained from one or more pricing vendors. The average month-end notional amount of open forward currency contracts while held was \$1,907,641,000. Interest rate swaps and credit default swaps are generally valued by pricing vendors based on market inputs that include the index and term of index, reset frequency, payer/receiver, currency and pay frequency. The average month-end notional amounts of interest rate swaps and credit default swaps while held were \$1,984,499,000 and \$302,017,000, respectively.

Securities and other assets for which representative market quotations are not readily available or are considered unreliable by the fund’s investment adviser are fair valued as determined in good faith under fair valuation guidelines adopted by authority of the fund’s board of trustees as further described. The investment adviser follows fair valuation guidelines, consistent with U.S. Securities and Exchange Commission rules and guidance, to consider relevant principles and factors when making fair value determinations. The investment adviser considers relevant indications of value that are reasonably and timely available to it in determining the fair value to be assigned to a particular security, such as the type and cost of the security; contractual or legal restrictions on resale of the security; relevant financial or business developments of the issuer; actively traded similar or related securities; conversion or exchange rights on the security; related corporate actions; significant events occurring after the close of trading in the security; and changes in overall market conditions. In addition, the closing prices of equity securities that trade in markets outside U.S. time zones may be adjusted to reflect significant events that occur after the close of local trading but before the net asset value of each share class of the fund is determined. Fair valuations and valuations of investments that are not actively trading involve judgment and may differ materially from valuations that would have been used had greater market activity occurred.

**Processes and structure** — The fund’s board of trustees has delegated authority to the fund’s investment adviser to make fair value determinations, subject to board oversight. The investment adviser has established a Joint Fair Valuation Committee (the “Fair Valuation Committee”) to administer, implement and oversee the fair valuation process, and to make fair value decisions. The Fair Valuation Committee regularly reviews its own fair value decisions, as well as decisions made under its standing instructions to the investment adviser’s valuation teams. The Fair Valuation Committee reviews changes in fair value measurements from period to period and may, as deemed appropriate, update the fair valuation guidelines to better reflect the results of back testing and address new or evolving issues. The Fair Valuation Committee reports any changes to the fair valuation guidelines to the board of trustees. The fund’s board and audit committee also regularly review reports that describe fair value determinations and methods.

The fund’s investment adviser has also established a Fixed-Income Pricing Review Group to administer and oversee the fixed-income valuation process, including the use of fixed-income pricing vendors. This group regularly reviews pricing vendor information and market data. Pricing decisions, processes and controls over security valuation are also subject to additional internal reviews facilitated by the investment adviser’s global risk management group.

**Classifications** — The fund’s investment adviser classifies the fund’s assets and liabilities into three levels based on the inputs used to value the assets or liabilities. Level 1 values are based on quoted prices in active markets for identical securities. Level 2 values are based on significant observable market inputs, such as quoted prices for similar securities and quoted prices in inactive markets. Certain securities trading outside the U.S. may transfer between Level 1 and Level 2 due to valuation adjustments resulting from significant market movements following the close of local trading. Level 3 values are based on significant unobservable inputs that reflect the investment adviser’s determination of assumptions that market participants might reasonably use in valuing the securities. The valuation levels are not necessarily an indication of the risk or liquidity associated with the underlying investment. For example, U.S. government securities are reflected as Level 2 because the inputs used to determine fair value may not always be quoted prices in an active market. The tables on the following page present the fund’s valuation levels as of July 31, 2022 (dollars in thousands):

	Investment securities			
	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Common stocks:				
Financials	\$ 868,730	\$ 1,196,640	\$—	\$ 2,065,370
Industrials	1,034,797	942,420	—	1,977,217
Information technology	1,600,165	190,939	—	1,791,104
Health care	1,237,391	544,052	—	1,781,443
Utilities	702,376	540,425	—	1,242,801
Consumer staples	263,011	920,125	—	1,183,136
Communication services	793,826	85,596	—*	879,422
Materials	355,530	514,364	—	869,894
Energy	534,317	306,240	—	840,557
Consumer discretionary	411,071	237,089	—	648,160
Real estate	319,121	166,013	—	485,134
Preferred securities	79,758	—	—	79,758
Convertible stocks	26,632	—	—	26,632
Investment funds	14,727	—	—	14,727
Bonds, notes & other debt instruments:				
Bonds & notes of governments & government agencies outside the U.S.	—	3,217,459	—	3,217,459
U.S. Treasury bonds & notes	—	3,193,905	—	3,193,905
Corporate bonds, notes & loans	—	1,342,560	—	1,342,560
Mortgage-backed obligations	—	541,887	—	541,887
Asset-backed obligations	—	132,331	—	132,331
Municipals	—	7,965	—	7,965
Short-term securities	1,686,156	—	—	1,686,156
<b>Total</b>	<b>\$9,927,608</b>	<b>\$14,080,010</b>	<b>\$—*</b>	<b>\$24,007,618</b>

	Other investments <sup>†</sup>			
	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Unrealized appreciation on futures contracts	\$22,637	\$ —	\$—	\$ 22,637
Unrealized appreciation on open forward currency contracts	—	20,183	—	20,183
Unrealized appreciation on centrally cleared interest rate swaps	—	1,184	—	1,184
<b>Liabilities:</b>				
Unrealized depreciation on futures contracts	(4,948)	—	—	(4,948)
Unrealized depreciation on open forward currency contracts	—	(11,537)	—	(11,537)
Unrealized depreciation on centrally cleared interest rate swaps	—	(35,665)	—	(35,665)
Unrealized depreciation on centrally cleared credit default swaps	—	(2,039)	—	(2,039)
<b>Total</b>	<b>\$17,689</b>	<b>\$(27,874)</b>	<b>\$—</b>	<b>\$(10,185)</b>

\* Amount less than one thousand.

<sup>†</sup> Futures contracts, forward currency contracts, interest rate swaps and credit default swaps are not included in the fund's investment portfolio.

**Key to abbreviations**

ADR = American Depositary Receipts

Assn. = Association

AUD = Australian dollars

BBR = Bank Base Rate

BRL = Brazilian reais

CAD = Canadian dollars

CDI = CREST Depository Interest

CLP = Chilean pesos

CNY = Chinese yuan

COP = Colombian pesos

DKK = Danish kroner

EUR = Euros

EURIBOR = Euro Interbank Offered Rate

FRA = Forward Rate Agreement

GBP = British pounds

HUF = Hungarian forints

IDR = Indonesian rupiah

INR = Indian rupees

JPY = Japanese yen

KRW = South Korean won

LIBOR = London Interbank Offered Rate

MXN = Mexican pesos

MYR = Malaysian ringgits

NZD = New Zealand dollars

PLN = Polish zloty

Ref. = Refunding

REIT = Real Estate Investment Trust

Rev. = Revenue

RUB = Russian rubles

SOFR = Secured Overnight Financing Rate

SONIA = Sterling Overnight Interbank Average Rate

TBA = To be announced

TIIE = Equilibrium Interbank Interest Rate

UAH = Ukrainian hryvnia

USD = U.S. dollars

ZAR = South African rand

**Investments are not FDIC-insured, nor are they deposits of or guaranteed by a bank or any other entity, so they may lose value.**

**Investors should carefully consider investment objectives, risks, charges and expenses. This and other important information is contained in the fund prospectus and summary prospectus, which can be obtained from your financial professional and should be read carefully before investing. You may also call American Funds Service Company (AFS) at (800) 421-4225 or visit the Capital Group website at [capitalgroup.com](http://capitalgroup.com).**

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