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

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	☐
Filer CIK	0001505612
Filer CCC	********
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	☐ LIVE ☐ TEST
Would you like a Return Copy?	☐
Is this an electronic copy of an official filing submitted in paper format?	☐

Submission Contact Information

Name	
Phone	
E-Mail Address	

Notification Information

Notify via Filing Website only?	☐
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?	☐ Yes ☒ No

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

Item B.3. Portfolio level risk metrics.

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:

a. Interest Rate Risk (DV01). 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 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

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.

Currency Metric Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
#1	Mexico Peso					
				Interest Rate Risk (DV01)		
		-1505.898160700000	-69411.182674200000	-101331.675113700000	-575.065544100000	-1.147400600000
				Interest Rate Risk (DV100)		
		-150486.025314300000	-6897020.693710300000	-9995499.973388700000	-56178.946289100000	-113.423667900000
#2	United Kingdom Pound					
				Interest Rate Risk (DV01)		
		-22.536912000000	-6401.165472000000	-51914.237670900000	-149821.206359900000	-54115.008544900000
				Interest Rate Risk (DV100)		
		-2244.363059000000	-635577.068847700000	-5110224.493164100000	-14398805.015625000000	-4888609.218750000000
#3	New Zealand Dollar					
				Interest Rate Risk (DV01)		
		10916.079815500000	-112886.774062900000	-5579.869205300000	0.000000000000	0.000000000000
				Interest Rate Risk (DV100)		

		1090703.220397900000	-11225985.487793100000	-557750.861770700000	0.000000000000	0.000000000000
#4	China Yuan Renminbi					
		Interest Rate Risk (DV01)				
		-203.533352400000	-12669.848463500000	-60695.946250900000	-73607.038084000000	-170342.798828100000
		Interest Rate Risk (DV100)				
		-20313.865966800000	-1259023.490509000000	-5950134.524414100000	-7090761.605712900000	-15283305.125000000000
#5	Euro Member Countries					
		Interest Rate Risk (DV01)				
		1792.888875100000	-54000.271716500000	-384986.742823100000	-609460.535152400000	-79728.758467400000
		Interest Rate Risk (DV100)				
		179574.249701600000	-5369332.418619200000	-37878296.408332800000	-58807230.781213800000	-7213499.978031900000
#6	Japan Yen					
		Interest Rate Risk (DV01)				
		-6353.572049000000	-9897.013737300000	-29164.140495300000	-312172.512939500000	-289603.397583000000
		Interest Rate Risk (DV100)				
		-635125.416577100000	-984943.248069800000	-2859209.630371100000	-29626458.750000000000	-26259012.164062500000
#7	United States Dollar					
		Interest Rate Risk (DV01)				
		2064.274086300000	-381874.506811800000	-994015.159954300000	-645212.692731400000	-569438.047834700000
		Interest Rate Risk (DV100)				
		290036.557821800000	-38116486.722284300000	-98266462.032559100000	-64107319.535884200000	-51696182.732981800000

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

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	549300JRHF1MHHWUAW04	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

Month 3	401997739.5100	-76.2600	169218615.0500

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 VaRof 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

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)	☒ 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.	2032-07-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.379000000000

c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2029-01-19

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)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 5

Item C.1. Identification of investment.

a. Name of issuer (if any).	DUKE ENERGY CAROLINAS LLC
b. LEI (if any) of issuer. (1)	MWIUSDMN17TCR56VW396
c. Title of the issue or description of the investment.	DUKE ENERGY CAROLINAS SEC 3.05% 03-15-23
d. CUSIP (if any).	26442CAV6

At least one of the following other identifiers:

- ISIN	US26442CAV63
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCD47289
Description of other unique identifier.	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2023-03-15
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: 6

Item C.1. Identification of investment.

a. Name of issuer (if any).	DANSKE BANK AS
b. LEI (if any) of issuer. (1)	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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	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)	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.	2028-09-01

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: 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)	☒ 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.	2027-03-15

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: 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)	L2Z2MO2EQURH3BREWI15
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)	UNITED STATES 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.	2026-11-24

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. (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.	2031-08-15

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: 14

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2031-08-15

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: 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) 5493003HSDTSCZRXBA58

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)	☒ 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.	2025-03-19

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)	3SOUA6IRML7435B56G12
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. (3)	United States Dollar
e. Value. (4)	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. (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)	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.	2026-10-25
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: 19

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-12-01

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

Schedule of Portfolio Investments Record: 20

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)	☒ 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.	2027-07-15

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: 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2029-11-18

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
—	—	—	—

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-07-15

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: 28

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 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. (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: 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)	☒ 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.	2030-09-17

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.625000000000
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: 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)	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.	2051-08-01

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2028-07-12

b. Coupon.

i. Coupon category. (13)	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: 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)	☒ 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.	2026-08-15
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)	☒ 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.	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)	UNITED STATES 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.	2028-09-15

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. (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.	2051-12-04

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: 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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)	☒ 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.	2023-02-23
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)	☒ 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.	2030-02-07

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. (3)	United States Dollar
e. Value. (4)	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. (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.	2023-10-02

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.400000000000
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: 41

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 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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2033-03-18

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

Schedule of Portfolio Investments Record: 42

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)	☒ 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.	2024-03-08

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.050000000000
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: 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)	☒ 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.	2028-04-10

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)	☒ 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.	2048-10-31

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.700000000000
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: 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. (3)	Brazil Real
e. Value. (4)	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. (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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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. (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: 46

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 2.615% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2032-04-22

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)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 NTNF BRL 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. (3)	Brazil Real
e. Value. (4)	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. (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)	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.	2023-01-01

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: 50

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 7.75% 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. (13)	Fixed
ii. Annualized rate.	7.750000000000
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: 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)	☒ 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.	2048-12-01

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: 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. (3)	Euro Member Countries
e. Value. (4)	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. (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)	TUNISIA
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 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)	☒ 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.	2028-02-24
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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	549300MHDRBVRF6B9117
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

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.	2034-10-18

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: 58

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 4.292% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-09-12

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	4.2920000000000000
c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2032-03-10
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)	☒ 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)	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)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-07-15

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

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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-03-31

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.950000000000
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: 63

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 2.375% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2027-10-15

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

Schedule of Portfolio Investments Record: 64

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)	☒ 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)	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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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) 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)	☒ 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)	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.	2050-03-16

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

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)	☒ 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.	2028-06-15

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2029-08-17

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.2060000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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
—	—	—	—

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2032-11-22

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.8710000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	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.	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. (3)	China Yuan Renminbi
e. Value. (4)	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. (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)	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.	2050-09-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.810000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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)	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.	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)	EF9UQIIO4KY2BWOK3P26
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)	☒ 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.	2030-06-01
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)	UNITED STATES 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.	2027-09-15

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

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.	2023-05-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.700000000000
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: 80

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 0.25% 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)	☒ 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.	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)	☒ 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.	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)	☒ 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.	2031-03-26

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: 85

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 2.0% 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)	☒ 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.	2032-06-01

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: 86

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)	☒ 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.	2029-12-05

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)	☒ 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.	2025-06-01

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: 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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2052-05-25

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: 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)	☒ 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.	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)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2050-08-15

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: 94

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 1.045% 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)	☒ 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.	2027-04-22

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. (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.	2028-04-26

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	4.3230000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-06-01

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: 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. (3)	United States Dollar
e. Value. (4)	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. (6)	Debt
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?	☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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. (13)	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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-03-26
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. (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.	2030-08-15
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: 102

Item C.1. Identification of investment.

a. Name of issuer (if any).	KINDER MORGAN INC
b. LEI (if any) of issuer. (1)	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. (3)	United States Dollar
e. Value. (4)	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)	☒ 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.	2025-04-22
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)	☒ 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.	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2027-05-11

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	1.6270000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-08-08

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

Schedule of Portfolio Investments Record: 108

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)	☒ 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.	2027-02-06

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)	☒ 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.	2026-02-12

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: 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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2031-01-22

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.6990000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (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: 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)	☒ 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.	2027-04-16

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: 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)	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.	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-08-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.650000000000
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: 120

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 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)	5299003F3UFKGCCMAP43
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)	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.	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

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.	2029-05-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.250000000000
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: 124

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-12-10

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	0.9850000000000000
c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2032-04-28

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)	☒ 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.	2028-02-15

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. (3)	United States Dollar
e. Value. (4)	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. (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.	2031-11-18

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: 129

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 2.475% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2028-01-21

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

Schedule of Portfolio Investments Record: 130

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)	☒ 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.	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
—	—	—	—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

— — —

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	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)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2050-07-03

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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2028-04-20

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	4.2100000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	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.	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. (3)	Indonesia Rupiah
e. Value. (4)	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. (3)	India Rupee
e. Value. (4)	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. (6)	Debt
b. Issuer type. (7)	

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.

For debt securities, also provide:

a. Maturity date.	2025-11-09

b. Coupon.

i. Coupon category. (13)	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. (1)	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. (3)	Indonesia Rupiah
e. Value. (4)	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. (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.	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

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.	2037-07-01

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: 146

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 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. (3)	Japan Yen
e. Value. (4)	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)	☒ 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.	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)	☒ 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.	2028-04-15

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)	☒ 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.	2029-11-15

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
—	—	—	—

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 151

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 6.375% 05-15-29
d. CUSIP (if any).	64110LAX4

At least one of the following other identifiers:

- ISIN	US64110LAX47
- 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2029-05-15

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

Schedule of Portfolio Investments Record: 152

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)	☒ 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.	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
—	—	—	—

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

— — —

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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)	☒ 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.	2031-06-20

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: 160

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 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?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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.	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)	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.	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)	☒ 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.	2035-12-20

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-06-01
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: 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)	☒ 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)	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.

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)	☒ 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.	2030-08-07

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. (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)	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.

For debt securities, also provide:

a. Maturity date.	2031-05-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.990000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2032-01-15

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)	☒ 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.	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)	549300O0QCVSQGPGDT58
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)	549300O0QCVSQGPGDT58
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. (3)	Korea (South) Won
e. Value. (4)	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. (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.	2027-12-10

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: 173

Item C.1. Identification of investment.

a. Name of issuer (if any).	KOREA (REPUBLIC OF)
b. LEI (if any) of issuer. (1)	549300O0QCVSQGPGDT58
c. Title of the issue or description of the investment.	KOREA NDFB 2503 KRW (B) 1.5% 03-10-25
d. CUSIP (if any).	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. (3)	Korea (South) Won
e. Value. (4)	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. (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.	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

Schedule of Portfolio Investments Record: 174

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)	☒ 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.	2025-01-14

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
—	—	—	—

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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.	2027-06-03

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.500000000000
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: 177

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 4.736% 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

Item C.8. Fair value level.

a. Level 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? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-07-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.650000000000
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: 182

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 4.638% 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

Item C.8. Fair value level.

a. Level 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. (13)	Fixed
ii. Annualized rate.	4.638000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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.	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)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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. (3)	Euro Member Countries
e. Value. (4)	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. (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)	MOROCCO
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 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)	☒ 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.	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)	UNITED STATES 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.	2027-11-15

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

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.	2049-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.450000000000
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: 190

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-09-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.200000000000
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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-03-15
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)	☒ 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.	2031-05-24

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)	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.	2053-07-31

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.000000000000
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: 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)	☒ 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.	2033-04-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.844000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	Mexico Peso
e. Value. (4)	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. (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.	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

Schedule of Portfolio Investments Record: 196

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 NTNF BRL 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)	☒ 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)	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.	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
—	—	—	—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 199

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 6.75% 09-21-47
d. CUSIP (if any).	71654QCC4

At least one of the following other identifiers:

- ISIN	US71654QCC42
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FCP39162
Description of other unique identifier.	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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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)	PORTUGAL
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	Japan Yen
e. Value. (4)	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. (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.	2024-04-12

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.001000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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

Item C.8. Fair value level.

a. Level 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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	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. (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.	2027-03-15

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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	RU000A0JVW48
- 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. (3)	Russia Ruble
e. Value. (4)	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. (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.	2031-09-17

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: 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)	☒ 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.	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)	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.	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. (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.	2034-05-10

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: 212

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2029-03-21

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: 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)	☒ 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. 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)	☒ 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.	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)	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: 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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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: 218

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)	☒ 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.	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)	☒ 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.	2034-04-03

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: 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. (1)	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. (3)	Russia Ruble
e. Value. (4)	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. (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.	2025-11-12

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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

Item C.8. Fair value level.

a. Level 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. (13)	Fixed
ii. Annualized rate.	5.900000000000
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: 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)	☒ 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.	2033-04-14

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: 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. (3)	Euro Member Countries
e. Value. (4)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2028-03-07

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: 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)	☒ 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. 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)	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.	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

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)	SOUTH AFRICA
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-31

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8.000000000000
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: 234

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 7.0% 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. (3)	Russia Ruble
e. Value. (4)	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)	☒ 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.	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)	☒ 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.	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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2027-07-30

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.800000000000
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: 239

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 1.25% 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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2030-10-31

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

Schedule of Portfolio Investments Record: 240

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)	☒ 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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2031-10-31

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: 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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2036-09-23

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: 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)	☒ 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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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)	TURKEY
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-08-10
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.350000000000
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: 248

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% 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?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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.	2050-02-15

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: 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. (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.	2030-05-15

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: 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)	☒ 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.	2050-05-15

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	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)	☒ 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.	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)	UNITED STATES 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.	2030-11-15

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

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.	2031-02-15

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: 256

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 1.875% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2041-02-15

b. Coupon.

i. Coupon category. (13)	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: 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)	☒ 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. 2051-02-15

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)	☒ 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.	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2041-08-15

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-09-30

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

Schedule of Portfolio Investments Record: 262

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)	☒ 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.	2026-10-31

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2032-02-15

b. Coupon.

i. Coupon category. (13)	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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	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)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2024-04-30

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: 270

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 3.25% 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

Item C.8. Fair value level.

a. Level 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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2025-07-15

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: 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)	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.	2024-07-15

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: 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. (3)	United Kingdom Pound
e. Value. (4)	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. (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.	2032-06-07

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: 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. (3)	United Kingdom Pound
e. Value. (4)	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. (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.	2047-07-22
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: 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

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.	2022-09-30

b. Coupon.

i. Coupon category. (13)	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: 278

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% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2027-11-15

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	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)	☒ 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.	2023-03-31

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. (3)	Euro Member Countries
e. Value. (4)	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. (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)	UKRAINE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-06-20

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: 283

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 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. (3)	Ukraine Hryvnia
e. Value. (4)	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. (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)	UKRAINE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-02-26

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

Schedule of Portfolio Investments Record: 284

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)	☒ 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)	UKRAINE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-27

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: 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)	☒ 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.	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)	☒ 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.	2050-10-22

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: 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. (1)	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. (3)	United Kingdom Pound
e. Value. (4)	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. (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. 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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	GB00BHBFH458
- 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)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United Kingdom Pound
e. Value. (4)	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. (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.	2027-12-07

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: 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)	☒ 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)	UKRAINE
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2022-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.750000000000
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: 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) | 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. | 2025-06-30

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: 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)	☒ 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.	2025-07-31

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: 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)	☒ 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.	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. (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.	2024-11-30

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: 300

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% 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. (3)	United States Dollar
e. Value. (4)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2027-08-31
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)	☒ 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.	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-10-31
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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2023-01-31

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

Schedule of Portfolio Investments Record: 306

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)	☒ 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.	2026-03-31

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: 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)	☒ 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.	2051-05-15

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)	☒ 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.	2024-08-15

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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)	☒ 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.	2031-11-15

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: 314

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% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2032-05-15
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: 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)	☒ 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.	2024-08-22

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)	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.	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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2025-02-17

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.400000000000
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: 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)	☒ 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.	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)	☒ 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.	2026-10-05
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)	TUNISIA
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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

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)	UKRAINE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	6.876000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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) CZCBJZWDMLTHWJDXU843

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)	☒ 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.	2022-11-03
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)	☒ 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.	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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2026-07-06

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: 327

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 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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	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

Schedule of Portfolio Investments Record: 328

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)	☒ 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.	2026-10-22

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: 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
—	—	—	—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2026-05-03

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: 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

Item C.8. Fair value level.

a. Level 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? (14) ☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2048-03-01
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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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. 2050-05-01

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)	UNITED STATES 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.	2026-05-14

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

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.	2026-11-30

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: 338

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.	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)	☒ 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.	2038-12-01

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: 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)	☒ 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.	2050-06-01
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)	☒ 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.	2052-02-01

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)	☒ 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.	2027-02-09

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2028-04-13

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: 344

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)	☒ 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.	2023-08-17

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: 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
—	—	—	—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (4)	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. (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: 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)	☒ 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.	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)	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.	2025-06-15

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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2.200000000000
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: 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)	☒ 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. 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)	☒ 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.	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

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.	2025-02-21

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: 354

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 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. (3)	Denmark Krone
e. Value. (4)	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)	☒ 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.	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)	☒ 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: 357

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% 10-01-43
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. (3)	Denmark Krone
e. Value. (4)	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. (3)	Denmark Krone
e. Value. (4)	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. (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.	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: 359

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 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. (3)	Denmark Krone
e. Value. (4)	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. (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.	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

Schedule of Portfolio Investments Record: 360

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)	☒ 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.	2027-02-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.200000000000
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: 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? (14) ☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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. (3)	Denmark Krone
e. Value. (4)	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. (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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 367

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 08-01-52
d. CUSIP (if any).	01F032682

At least one of the following other identifiers:

- ISIN	US01F0326821
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	FMU48009
Description of other unique identifier.	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)	☒ 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.	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: 368

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 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. (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: 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)	☒ 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.	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: 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	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: 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)	☒ 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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.	8146551.000000000000

Schedule of Portfolio Investments Record: 374

Item C.1. Identification of investment.

a. Name of issuer (if any).	GRAND PARKWAY TRANSPORTATION CORP
b. LEI (if any) of issuer. (1)	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

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5670000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	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. (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.	2052-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.236000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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. (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: 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)	☒ 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.	2031-06-01

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)	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.	2027-06-01

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2050-06-03

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: 379

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 2.4% 08-20-50
d. CUSIP (if any).	037833DZ0

At least one of the following other identifiers:

- ISIN	US037833DZ01
- Other unique identifier (if ticker and ISIN	

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)	UNITED STATES 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.	2025-11-01

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: 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. (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.	2026-11-25
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: 383

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 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

Item C.8. Fair value level.

a. Level 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?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1) 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)	☒ 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.	2041-02-08
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)	☒ 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.	2027-01-15

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)	☒ 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.	2033-05-21

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2031-05-28

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: 389

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)	☒ 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.	2028-05-28

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. (3)	Euro Member Countries
e. Value. (4)	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. (6)	Debt
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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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. (13)	Variable
ii. Annualized rate.	0.880000000000000

c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2052-03-15

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

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2032-04-13

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: 397

Item C.1. Identification of investment.

a. Name of issuer (if any).	AMERICAN EXPRESS CO
b. LEI (if any) of issuer. (1)	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?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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.	2023-10-22

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.700000000000
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: 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)	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.	2024-12-15

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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-02-01

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: 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)	☒ 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.	2027-06-06
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)	9DJT3UXIJIZJI4WXO774
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)	☒ 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.	2024-03-05
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)	9DJT3UXIJIZJI4WXO774
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)	UNITED STATES 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.	2028-12-20

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (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.	2023-12-15
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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-12-15

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2027-08-15

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)	☒ 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.	2025-04-01

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)	☒ 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.	2029-09-06

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.462000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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)	HONG KONG
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-09-25

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

Schedule of Portfolio Investments Record: 411

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 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)	☒ 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.	2031-02-13

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.4960000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	9DJT3UXIJIZJI4WXO774
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

Item C.8. Fair value level.

a. Level 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)	☒ 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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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)	☒ 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.	2030-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.486000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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. (13)	Fixed
ii. Annualized rate.	4.508000000000
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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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.	2030-05-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.823000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	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.	2026-06-19

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. (3)	United States Dollar
e. Value. (4)	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. (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.	3.150000000000
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: 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)	☒ 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.	2030-11-15
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)	☒ 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.	2028-02-01
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)	UNITED STATES 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.	3.750000000000
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

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.	2031-05-15

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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2033-04-15

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)	☒ 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.	2025-04-22

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)	☒ 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)	HONG KONG
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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. (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.

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: 433

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 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	FCB71605
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1690000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1419895.750000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	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)	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.	2032-07-21

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 2.2990000000000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 434

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-08-12

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. (6)	Equity-common
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 436

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 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)	☒ 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: 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)	☒ 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)	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: 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)	☒ 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)	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?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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) 9DJT3UXIJIZJI4WXO774

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)	☒ 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.	2025-02-04

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)	☒ 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.	2029-04-15

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)	☒ 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: 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	FCC22089
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1960000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1899059.680000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	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)	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.	2026-05-15
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: 446

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 3.45% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2027-08-15

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. (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: 448

Item C.1. Identification of investment.

a. Name of issuer (if any).	SMC CORP
b. LEI (if any) of issuer. (1)	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)	☒ 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)	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: 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

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.	2047-06-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.400000000000
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: 450

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-10-15
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)	☒ 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.	2024-05-01

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)	☒ 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.	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: 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. (3)	Taiwan New Dollar
e. Value. (4)	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. (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)	TAIWAN
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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

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)	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: 457

Item C.1. Identification of investment.

a. Name of issuer (if any).	JD.COM INC
b. LEI (if any) of issuer. (1)	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. (3)	Hong Kong Dollar
e. Value. (4)	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. (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: 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. (3)	United States Dollar
e. Value. (4)	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. (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: 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) 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.

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-11-05

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.9760000000000000
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: 461

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% 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. (3)	Euro Member Countries
e. Value. (4)	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)	☒ 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)	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.

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)	☒ 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: 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)	☒ 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: 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-04-08

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	3.1060000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-07-15
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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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	FCC65417
Description of other unique identifier.	CG Symbol

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	355000.000000000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	307351.190000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	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)	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.	2027-11-01
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

Schedule of Portfolio Investments Record: 468

Item C.1. Identification of investment.

a. Name of issuer (if any).	CSX CORP
b. LEI (if any) of issuer. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2.500000000000
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)	☒ 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.	2025-02-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.242000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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)	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.

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)	UNITED STATES 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.	2031-04-15

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

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.	2025-05-01

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	0.9810000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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: 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. (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: 477

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2027-06-09
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)	☒ 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.	2026-09-14

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)	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.	2029-09-14

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. (3)	United States Dollar
e. Value. (4)	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. (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.	2032-04-01

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: 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)	☒ 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: 483

Item C.1. Identification of investment.

a. Name of issuer (if any).	AEGON NV
b. LEI (if any) of issuer. (1)	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

Item C.2. Amount of each investment.

Balance. (2)

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
—	—	—	—

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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

Item C.8. Fair value level.

a. Level 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. (13)	Variable
ii. Annualized rate.	2.0140000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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.	2032-04-05

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

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)	☒ 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: 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. (4)	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. (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: 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)	☒ 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: 494

Item C.1. Identification of investment.

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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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: 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)	☒ 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)	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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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

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)	☒ 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: 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)	☒ 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)	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)	335800OX2H9AP7NHLT64
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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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)	☒ 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: 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)	☒ 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: 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)	☒ 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: 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. (3)	Indonesia Rupiah
e. Value. (4)	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. (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: 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. (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: 511

Item C.1. Identification of investment.

a. Name of issuer (if any).	BHP GROUP LTD
b. LEI (if any) of issuer. (1)	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

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)	☒ 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: 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)	☒ 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: 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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

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)	☒ 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: 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)	2138007ZFQYRUSLU3J98
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. (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: 521

Item C.1. Identification of investment.

a. Name of issuer (if any).	IMPERIAL BRANDS PLC
b. LEI (if any) of issuer. (1)	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)	☒ 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: 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)	☒ 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: 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)	☒ 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: 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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	BVI1
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

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)	☒ 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: 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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)	☒ Long ☐ Short ☐ 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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: 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. (3)	Euro Member Countries
e. Value. (4)	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. (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: 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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

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: 539

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)	☒ 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: 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)	☐ 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	HSBC BANK USA NA	1IE8VN30JCEQV1H4R804

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

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	14363080000.000000000000
Description of currency sold.	Colombia Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	3488207.970000000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-08-05
iv. Unrealized appreciation or depreciation. (24)	141843.860000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (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: 547

Item C.1. Identification of investment.

a. Name of issuer (if any).	CME GROUP INC
b. LEI (if any) of issuer. (1)	LCZ7XYGSLJUHFXXNXD88
c. Title of the issue or description of the investment.	CME GROUP INC CL A

d. CUSIP (if any).	12572Q105

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)	☒ 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: 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	E57ODZWZ7FF32TWEFA76

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	1800428.500000000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	44185000.000000000000
Description of currency purchased.	Czech Republic Koruna
iii. Settlement date.	2022-08-15

iv. Unrealized appreciation or depreciation. (24)	30119.210000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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)	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.	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
iv. Unrealized appreciation or depreciation. (24)	13508.940000000000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (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: 553

Item C.1. Identification of investment.

a. Name of issuer (if any).	AMERICOLD REALTY TRUST INC
b. LEI (if any) of issuer. (1)	549300R7N1V5YV8MWH02
c. Title of the issue or description of the investment.	AMERICOLD REALTY TRUST INC

d. CUSIP (if any).	03064D108

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)	☒ 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: 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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: 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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

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

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	HPFHU0OQ28E4N0NFVK49

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).

Counterparty Info Record	Name of counterparty	LEI (if any) of 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. (3)	N/A
e. Value. (4)	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. (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.	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. (24)	4837.200000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☐ 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.	987155000.000000000000

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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) 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)	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (3)	United States Dollar
e. Value. (4)	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. (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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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. (3)	N/A
e. Value. (4)	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	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.	1239228.690000000000
Description of currency sold.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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	HPFHU0OQ28E4N0NFVK49

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

Schedule of Portfolio Investments Record: 575

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)	☒ 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)	NORWAY
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 576

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	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)	☐ 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	HPFHU0OQ28E4N0NFVK49

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. (4)	-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. (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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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: 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)	☒ 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)	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	HPFHU0OQ28E4N0NFVK49

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)	☐ 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.	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)	N/A
e. Value. (4)	406784.320000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	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)	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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ 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: 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)	☐ 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.	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

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)	☒ 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: 589

Item C.1. Identification of investment.

a. Name of issuer (if any).	ELECTRONIC ARTS INC
b. LEI (if any) of issuer. (1)	549300O7A67PUEYKDL45
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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

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: 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

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.	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).

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.	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. (3)	N/A
e. Value. (4)	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. (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.	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. (24)	22592.400000000000

Item C.12. Securities lending.

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	WOCMU6HCI0OJWNPRZS33
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. (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: 600

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 (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. (3)	United States Dollar
e. Value. (4)	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. (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: 601

Item C.1. Identification of investment.

a. Name of issuer (if any).	EVONIK INDUSTRIES AG
b. LEI (if any) of issuer. (1)	41GUOJQTALQHLF39XJ34
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)	☒ 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: 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)	☐ 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.	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

Schedule of Portfolio Investments Record: 603

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)	☐ 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.	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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-12-18

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.5934700000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (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	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)	☐ 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.	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. (3)	N/A
e. Value. (4)	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).

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.	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
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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (3)	N/A
e. Value. (4)	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. (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.	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. (24)	1524.010000000000

Item C.12. Securities lending.

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

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.	2025-09-15

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.1604100000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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)	☒ 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.	2025-02-15

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.01677000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2025-09-16

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
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	0.520000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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)	☐ 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.	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)	☐ 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

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. (3)	United States Dollar
e. Value. (4)	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. (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)	Variable
ii. Annualized rate.	2.0967700000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-07-15

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

Schedule of Portfolio Investments Record: 624

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)	☒ 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.	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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	2090000.000000000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1288959.010000000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2022-08-11
iv. Unrealized appreciation or depreciation. (24)	-25451.080000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (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.	2025-08-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.360000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	Euro Member Countries
e. Value. (4)	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. (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: 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)	☐ 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	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

Schedule of Portfolio Investments Record: 634

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	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. (3)	N/A
e. Value. (4)	-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. (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.	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 ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. 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)	☐ 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.	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. (3)	N/A
e. Value. (4)	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. (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	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
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)	-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. (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	HSBC BANK USA NA	1IE8VN30JCEQV1H4R804

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 ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. 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. (3)	N/A
e. Value. (4)	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. (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.	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. (3)	N/A
e. Value. (4)	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. (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.	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)	☐ 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

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)	☒ 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: 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 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	MJI973
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	921500.000000000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40416990.000000000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	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)	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: 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. (3)	United Kingdom Pound
e. Value. (4)	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. (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: 649

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
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. (3)	United States Dollar
e. Value. (4)	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. (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: 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)	☒ 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: 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)	☒ 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: 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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.	2.420000000000
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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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
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	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. (3)	United Kingdom Pound
e. Value. (4)	-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. (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.	2.495000000000
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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	2.958800000000
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.	☐ Fixed ☒ Floating ☐ 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

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?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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	LCZ7XYGSLJUHFXXNXD88

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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	LCZ7XYGSLJUHFXXNXD88

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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	LCZ7XYGSLJUHFXXNXD88

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

Schedule of Portfolio Investments Record: 658

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)	☐ 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	LCZ7XYGSLJUHFXXNXD88

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

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).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

#1	CME Group	LCZ7XYGSLJUHFXXNXD88

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. (24)	-354626.530000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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	LCZ7XYGSLJUHFXXNXD88

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-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.	716200000.000000000000
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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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

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
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)	-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. (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	LCZ7XYGSLJUHFXXNXD88

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.	6.605000000000
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.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	28-day MXN-TIIE
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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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.	☒ Fixed ☐ Floating ☐ 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.	☐ 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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	1.247500000000
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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (24)	-1233996.630000000000

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: 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.	☐ Fixed ☒ Floating ☐ 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)	☐ 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.	1.260000000000
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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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.	☒ Fixed ☐ Floating ☐ 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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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

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)	-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)	☐ 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.	1.497500000000
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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	1.445000000000
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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	New Zealand Dollar
e. Value. (4)	-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. (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.	1.447500000000
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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	1.447500000000
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.	☐ Fixed ☒ Floating ☐ 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

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?	☐ Yes ☒ No

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

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.	2030-05-01

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: 676

Item C.1. Identification of investment.

a. Name of issuer (if any).	PAYPAL HOLDINGS INC
b. LEI (if any) of issuer. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-06-01

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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)	THAILAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-06-10
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)	☒ 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.	2030-09-15

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. (3)	United States Dollar
e. Value. (4)	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. (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.	2040-08-01

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: 681

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 3.5% 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2050-08-01

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: 682

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)	☒ 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.	2031-02-01

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: 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)	☒ 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.	2028-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.650000000000
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: 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? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2050-08-01

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)	UNITED STATES 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.	2031-06-01

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

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.	2022-11-09

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.8540000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2043-03-04

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: 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. (3)	United States Dollar
e. Value. (4)	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. (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. 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)	☒ 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.	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-06-12

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.450000000000
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: 694

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-06-01

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

Schedule of Portfolio Investments Record: 695

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)	☒ 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.	2030-09-15

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

Item C.8. Fair value level.

a. Level 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2029-08-01

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: 703

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 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. (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: 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)	☒ 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.	2024-12-03

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. (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.	2029-03-01

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: 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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	2031-12-03

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: 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)	☒ 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.	2030-09-01

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)	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.	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

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.	2029-01-18

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: 711

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAN DIEGO GAS & ELECTRIC CO
b. LEI (if any) of issuer. (1)	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?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2027-01-29
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)	☒ 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.	2031-09-15

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)	☒ 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.	2076-08-15

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	5.8750000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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.	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

Schedule of Portfolio Investments Record: 717

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)	☒ 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.	2030-04-01

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: 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)	☒ 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.	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)	☒ 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.	2030-06-03

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.390000000000
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

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. (3)	United States Dollar
e. Value. (4)	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. (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.	2050-06-03

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.240000000000

c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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)	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.	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
—	—	—	—

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-02-15

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: 725

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 3.0% 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. (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: 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)	☒ 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.	2031-02-15

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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-09-10

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: 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)	☒ 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.	2025-01-10
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)	☒ 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.	2027-01-13

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)	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.	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

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.	2028-11-16

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: 733

Item C.1. Identification of investment.

a. Name of issuer (if any).	US BANCORP
b. LEI (if any) of issuer. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2028-01-27
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	2.2150000000000000
c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2032-02-14

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)	☒ 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.	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2025-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.625000000000
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: 738

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 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2030-03-22

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

Schedule of Portfolio Investments Record: 739

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)	☒ 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.	2023-05-12

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: 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
—	—	—	—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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)	☒ 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.	2025-02-20

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: 742

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 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)	☒ 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.	2032-03-22

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United States Dollar
e. Value. (4)	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)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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)	☒ 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.	2171-12-31

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	4.3750000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (1)	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)	D71FAKCBLFS2O0RBPG08
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)	☒ 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.	2024-03-04

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. (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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-02-04

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.8940000000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2031-01-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.650000000000
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: 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)	☒ 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.	2030-11-15
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)	UNITED STATES 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.	2025-01-15

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (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.	2.600000000000
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: 755

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 3.526% 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. (3)	United States Dollar
e. Value. (4)	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)	☒ 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.	2026-04-25
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)	☒ 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.	2024-09-17

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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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.	2026-12-01

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)	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.	2029-01-25

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)	☒ 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)	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.	2061-08-11

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125000000000
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: 762

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 3.68% 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. (3)	China Yuan Renminbi
e. Value. (4)	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. (3)	China Yuan Renminbi
e. Value. (4)	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. (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.	2026-08-13
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)	☒ 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.	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)	☒ 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.	2025-06-22

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.890000000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	China Yuan Renminbi
e. Value. (4)	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. (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.	2027-07-10

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

Schedule of Portfolio Investments Record: 768

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)	☒ 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.	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
—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

— — —

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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. (3)	United States Dollar
e. Value. (4)	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. (6)	Debt
b. Issuer type. (7)	Corporate

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.	2030-05-15

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: 772

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDONESIA ASAHAN ALUMINIUM PERSERO PT

b. LEI (if any) of issuer. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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)	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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	Japan Yen
e. Value. (4)	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. (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)	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.	2022-09-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.430000000000
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: 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. (3)	United States Dollar
e. Value. (4)	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. (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.	2050-04-21
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: 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)	☒ 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.	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)	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.	2060-01-28

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.950000000000
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: 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)	☒ 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: 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)	☒ 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.	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)	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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-11-21

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: 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. (3)	Australia Dollar
e. Value. (4)	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. (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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-11-21

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: 783

Item C.1. Identification of investment.

a. Name of issuer (if any).	ABU DHABI (EMIRATE OF)
b. LEI (if any) of issuer. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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 ARAB EMIRATES
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-09-02

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

Schedule of Portfolio Investments Record: 784

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)	☒ 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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-11-21

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: 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)	☒ 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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-11-21

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: 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

Item C.8. Fair value level.

a. Level 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. (1)	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. (3)	Chile Peso
e. Value. (4)	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. (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.	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
—	—	—	—

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 791

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 1.5625% 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. (3)	New Zealand Dollar
e. Value. (4)	-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. (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.	1.562500000000
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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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).

Counterparty Info Record	Name of counterparty	LEI (if any) of 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. (24)	-1061446.860000000000

Item C.12. Securities lending.

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

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
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)	-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. (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	LCZ7XYGSLJUHFXXNXD88

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.	7.660000000000
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.	☐ 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)	-534894.590000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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	LCZ7XYGSLJUHFXXNXD88

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.	7.620000000000
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.	☐ 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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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	LCZ7XYGSLJUHFXXNXD88

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (3)	Mexico Peso
e. Value. (4)	-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	LCZ7XYGSLJUHFXXNXD88

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. (24)	-244819.680000000000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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.	☐ 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.	2023-11-08
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

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
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)	-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. (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.	2.252500000000
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.	☐ 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.	2023-11-08

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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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	LCZ7XYGSLJUHFXXNXD88

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.	7.520000000000
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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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

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)	☐ 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	LCZ7XYGSLJUHFXXNXD88

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.	7.475000000000
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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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.	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.	☐ 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.	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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 804

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 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. (3)	Mexico Peso
e. Value. (4)	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. (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	LCZ7XYGSLJUHFXXNXD88

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.	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.	☐ Fixed ☒ Floating ☐ 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (3)	United States Dollar
e. Value. (4)	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. (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: 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)	☒ 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: 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)	☒ 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: 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)	☒ 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)	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. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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: 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)	☒ 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: 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)	☒ 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: 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. (1)	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. (3)	United Kingdom Pound
e. Value. (4)	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. (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: 825

Item C.1. Identification of investment.

a. Name of issuer (if any).	RIO TINTO PLC
b. LEI (if any) of issuer. (1)	213800YOEO5OQ72G2R82
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

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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. (1)	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

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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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: 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)	549300UGKOFV2IWJJG27
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)	☒ 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: 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)	☒ 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)	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: 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☐ 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)	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.

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 ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. 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. (1)	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. (3)	Euro Member Countries
e. Value. (4)	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. (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-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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (24)	-468433.330000000000

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: 849

Item C.1. Identification of investment.

a. Name of issuer (if any).	JAPAN EXCHANGE GROUP INC
b. LEI (if any) of issuer. (1)	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. (3)	United States Dollar
e. Value. (4)	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. (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 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 ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 851

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)	☐ 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 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?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (24)	298848.040000000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (1)	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. (3)	United Kingdom Pound
e. Value. (4)	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. (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	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

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. (3)	United States Dollar
e. Value. (4)	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. (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 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)	☐ 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 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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: 858

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITEDHEALTH GROUP INC
b. LEI (if any) of issuer. (1)	549300GHBMY8T5GXDE41
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

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)	☒ 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: 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)	☒ 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)	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. (1)	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)	549300GGZHJ5Q1B18P93
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. (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: 863

Item C.1. Identification of investment.

a. Name of issuer (if any).	ZURICH INSURANCE GROUP AG
b. LEI (if any) of issuer. (1)	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

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

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)	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
i. If Yes, provide the value of the investment representing cash collateral.	3200000.000000000000
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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)	☒ Long ☐ Short ☐ 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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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
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?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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. (3)	United States Dollar
e. Value. (4)	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. (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?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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
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?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ 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
d. CUSIP (if any).	857492706

At least one of the following other identifiers:

- ISIN	US8574927062
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	US8574927062
Description of other unique identifier.	ISIN

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6500000
b. Units	Principal amount
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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

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
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)	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. 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. 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.
(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

CAPITAL GROUP® | AMERICAN FUNDS®

American Funds® Global Balanced Fund

Investment portfolio
July 31, 2022

unaudited

Common stocks 57.70%

Financials 8.66%	Shares	Value (000)
B3 SA-Brasil, Bolsa, Balcao	130,427,439	$ 279,554
Zurich Insurance Group AG[1]	547,361	238,930
DNB Bank ASA[1]	9,525,723	187,139
Toronto-Dominion Bank (CAD denominated)	1,992,300	129,413
ING Groep NV[1]	13,244,000	128,711
PNC Financial Services Group, Inc.	754,850	125,260
Kotak Mahindra Bank, Ltd.[1]	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.[1]	2,750,000	82,822
AIA Group, Ltd.[1]	7,932,400	80,060
HDFC Bank, Ltd.[1]	4,280,581	78,179
Nasdaq, Inc.	254,885	46,109
JPMorgan Chase & Co.	344,000	39,684
BNP Paribas SA[1]	819,600	38,849
Tryg A/S[1]	1,575,482	35,860
Bank Central Asia Tbk PT[1]	71,770,000	35,745
Aegon NV[1]	7,948,000	34,917
Ping An Insurance (Group) Company of China, Ltd., Class H[1]	4,188,360	24,745
Ping An Insurance (Group) Company of China, Ltd., Class A[1]	691,969	4,335
CME Group, Inc., Class A	144,100	28,745
Banco Santander, SA[1]	11,233,000	28,144
Münchener Rückversicherungs-Gesellschaft AG[1]	121,473	27,469
KBC Groep NV[1]	507,386	26,616
FinecoBank SpA[1]	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[1]	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[1]	1,272,503	158,202
BAE Systems PLC[1]	16,784,149	157,830
Carrier Global Corp.	3,117,000	126,332
General Dynamics Corp.	538,400	122,039
VINCI SA[1]	1,000,000	95,970
RELX PLC[1]	3,000,000	88,775
Siemens AG[1]	750,000	83,273
Kingspan Group PLC[1]	1,250,000	81,112
Honeywell International, Inc.	417,755	80,401
CSX Corp.	2,442,000	78,950

LIXIL Corp.[1]	3,500,000	72,457
SMC Corp.[1]	129,700	64,189
Safran SA[1]	286,500	31,569

Common stocks (continued)

Industrials (continued)	Shares	Value (000)
Deutsche Post AG[1]	628,000	$ 24,993
NIBE Industrier AB, Class B[1]	2,018,100	20,333
Melrose Industries PLC[1]	9,400,660	18,526
Airbus SE, non-registered shares[1]	170,000	18,383
L3Harris Technologies, Inc.	74,000	17,758
Lockheed Martin Corp.	36,500	15,104
Bureau Veritas SA[1]	492,000	13,571
DSV A/S[1]	78,749	13,237
Ryanair Holdings PLC (ADR)[2]	26,800	1,956
		1,977,217
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.[1]	6,246,200	106,969
GlobalWafers Co., Ltd.[1]	5,500,000	83,970
ServiceNow, Inc.[2]	140,000	62,532
Accenture PLC, Class A	190,700	58,404
Adobe, Inc.[2]	63,741	26,142
		1,791,104
Health care 7.47%		
Abbott Laboratories	4,155,943	452,333
Novartis AG[1]	1,838,750	158,032
UnitedHealth Group, Inc.	288,700	156,574
Siemens Healthineers AG[1]	2,927,500	149,792
Thermo Fisher Scientific, Inc.	212,625	127,237
AstraZeneca PLC[1]	800,000	105,160
Gilead Sciences, Inc.	1,749,930	104,558
Merck KGaA[1]	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.[2]	426,517	36,702
Humana, Inc.	75,374	36,330
Bayer AG[1]	553,200	32,239
		1,781,443
Utilities 5.21%		
DTE Energy Company	1,994,124	259,834
National Grid PLC[1]	11,578,765	159,838

NextEra Energy, Inc.	1,860,750	157,215
Power Grid Corporation of India, Ltd.[1]	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[1]	10,009,000	89,714
Dominion Energy, Inc.	916,900	75,167
ENN Energy Holdings, Ltd.[1]	4,116,000	67,376

Common stocks (continued)

Utilities (continued)	Shares	Value (000)
Iberdrola SA, non-registered shares[1,2]	4,945,691	$ 52,692
Enel SpA[1]	5,249,315	26,525
		1,242,801
Consumer staples 4.96%		
Nestlé SA[1]	2,283,281	280,435
ITC, Ltd.[1]	60,214,000	230,540
Philip Morris International, Inc.	2,291,243	222,594
Imperial Brands PLC[1]	6,131,200	134,859
Pernod Ricard SA[1]	356,500	70,163
British American Tobacco PLC[1]	1,760,700	69,200
Heineken NV[1]	476,000	46,892
Altria Group, Inc.	921,500	40,417
Inner Mongolia Yili Industrial Group Co., Ltd., Class A[1]	6,543,509	34,839
Treasury Wine Estates, Ltd.[1]	2,530,300	21,724
Kweichow Moutai Co., Ltd., Class A[1]	60,709	17,137
Davide Campari-Milano NV[1]	1,289,447	14,336
		1,183,136
Communication services 3.68%		
Alphabet, Inc., Class A[2]	1,609,680	187,238
Alphabet, Inc., Class C[2]	521,420	60,818
Comcast Corp., Class A	6,592,140	247,337
Netflix, Inc.[2]	510,070	114,715
BCE, Inc.	1,428,000	72,150
Omnicom Group, Inc.	676,000	47,212
Universal Music Group NV[1]	1,986,932	45,132
SoftBank Corp.[1]	3,497,851	40,464
Electronic Arts, Inc.	251,600	33,017
Meta Platforms, Inc., Class A[2]	196,975	31,339
Yandex NV, Class A[1,2,3]	234,900	—[4]
		879,422
Materials 3.65%		
Freeport-McMoRan, Inc.	5,565,400	175,588
Linde PLC	412,987	124,722
BHP Group, Ltd. (CDI)[1]	3,949,810	108,721
Evonik Industries AG[1]	4,566,468	97,242
Shin-Etsu Chemical Co., Ltd.[1]	700,000	89,771

Fortescue Metals Group, Ltd.[1]	6,703,400	86,173
Rio Tinto PLC[1]	1,297,433	78,091
Vale SA, ordinary nominative shares (ADR)	4,102,535	55,220
UPM-Kymmene Oyj[1]	946,000	29,943
Air Liquide SA, non-registered shares[1]	177,210	24,423
		869,894
Energy 3.52%		
Canadian Natural Resources, Ltd. (CAD denominated)	6,430,440	355,079
Neste OYJ[1]	2,715,843	139,440
Shell PLC (GBP denominated)[1]	3,463,400	92,541
Chevron Corp.	515,900	84,494
BP PLC[1]	11,837,132	57,981
TC Energy Corp. (CAD denominated)	768,647	40,979
Baker Hughes Co., Class A	1,109,000	28,490

Common stocks (continued)

Energy (continued)	Shares	Value (000)
DT Midstream, Inc.	459,300	$ 25,275
Woodside Energy Group, Ltd. (CDI)[1,2]	713,735	16,278
		840,557
Consumer discretionary 2.72%		
General Motors Company[2]	5,952,700	215,845
LVMH Moët Hennessy-Louis Vuitton SE[1]	154,160	107,235
Ferrari NV	253,100	53,462
Ferrari NV (EUR denominated)[1]	97,335	20,640
InterContinental Hotels Group PLC[1]	787,200	46,779
Amazon.com, Inc.[2]	296,080	39,956
Cie. Financière Richemont SA, Class A[1]	266,699	32,267
Astra International Tbk PT[1]	66,063,040	28,285
Starbucks Corp.	295,400	25,044
Royal Caribbean Cruises, Ltd.[2]	528,200	20,447
Ford Motor Co.	1,359,700	19,974
Airbnb, Inc., Class A[2]	171,986	19,087
Aptiv PLC[2]	164,516	17,256
JD.com, Inc., Class A[1]	63,244	1,883
		648,160
Real estate 2.03%		
Crown Castle International Corp. REIT	895,600	161,799
Embassy Office Parks REIT[1]	22,000,000	101,014
Equinix, Inc. REIT	130,319	91,711
CTP NV[1]	5,060,682	64,999
Digital Realty Trust, Inc. REIT[5]	291,500	38,609
Americold Realty Trust, Inc. REIT	824,500	27,002
		485,134
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[2,5]	13,366,000	43,974
Federal Home Loan Mortgage Corp., Series Z, 8.375% noncumulative preferred shares[2]	11,506,000	35,784
Total preferred securities (cost: $89,057,000)		79,758

Convertible stocks 0.11%

Health care 0.11%

Danaher Corp., Series B, cumulative convertible preferred shares, 5.00% 2023[5]	17,500	26,632
Total convertible stocks (cost: $23,290,000)		26,632

Investment funds 0.06%

Capital Group Central Corporate Bond Fund[6]	1,692,818	14,727
Total investment funds (cost: $14,373,000)		14,727

Bonds, notes & other debt instruments 35.37%

Bonds & notes of governments & government agencies outside the U.S. 13.49%	Principal amount (000)	Value (000)
Abu Dhabi (Emirate of) 0.75% 2023[7]	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[7]	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

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[7]	USD30,165	24,933
Hungary (Republic of) 3.125% 2051[7]	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[8]	JPY1,348,087	10,569
Japan, Series 346, 0.10% 2027	12,172,200	91,917
Japan, Series 23, 0.10% 2028[8]	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[7]	USD1,000	985
Panama (Republic of) 4.50% 2056	650	529
PETRONAS Capital, Ltd. 4.55% 2050[7]	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[7]	USD1,580	1,512

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[9]	RUB95,900	361
Russian Federation 4.25% 2027[9]	USD4,200	1,743
Russian Federation 4.375% 2029	34,800	14,442
Russian Federation 4.375% 2029[7]	5,000	2,075
Russian Federation 6.90% 2029[9]	RUB1,241,325	4,677
Russian Federation 7.65% 2030[9]	5,682,760	21,410
Russian Federation 5.90% 2031[9]	366,860	1,382
Russian Federation 6.90% 2031	2,981,770	11,234
Russian Federation 8.50% 2031[9]	151,920	572
Russian Federation 7.70% 2033[9]	854,120	3,218
Russian Federation 7.25% 2034[9]	697,860	2,629
Russian Federation 5.10% 2035[7]	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[9]	USD6,416	2,010
Sri Lanka (Democratic Socialist Republic of) 5.75% 2023[7,9]	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

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[10]	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[10]	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[10]	95,122	92,920
U.S. Treasury 2.25% 2027	18,600	18,215
U.S. Treasury 2.50% 2027[10]	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[10]	107,320	92,043
U.S. Treasury 0.625% 2030	22,050	18,838
U.S. Treasury 0.875% 2030	19,987	17,399

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[10]	82,460	58,950
U.S. Treasury 1.75% 2041	5,359	4,188
U.S. Treasury 1.875% 2041[10]	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[10]	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[8]	63,164	63,899
U.S. Treasury Inflation-Protected Security 0.125% 2024[8]	34,056	34,382

U.S. Treasury Inflation-Protected Security 0.375% 2027[8]	22,523	23,152
U.S. Treasury Inflation-Protected Security 0.125% 2051[8]	17,216	14,336
		135,769
Total U.S. Treasury bonds & notes		3,193,905

Corporate bonds, notes & loans 5.63%
Financials 1.69%

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)[11]	EUR11,880	10,348
Allianz SE 4.75% perpetual bonds (3-month EUR-EURIBOR + 3.60% on 10/24/2023)[11]	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)[11]	3,710	3,281
Bank of America Corp. 3.55% 2024 (3-month USD-LIBOR + 0.78% on 3/5/2023)[11]	2,100	2,097
Bank of America Corp. 0.976% 2025 (USD-SOFR + 0.69% on 4/22/2024)[11]	12,375	11,743
Bank of America Corp. 1.843% 2025 (USD-SOFR + 0.67% on 2/4/2024)[11]	1,700	1,648
Bank of America Corp. 1.319% 2026 (USD-SOFR + 1.15% on 6/19/2025)[11]	9,500	8,774
Bank of America Corp. 1.734% 2027 (USD-SOFR + 0.96% on 7/22/2026)[11]	10,330	9,376
Bank of America Corp. 3.419% 2028 (3-month USD-LIBOR + 1.04% on 12/20/2027)[11]	3,402	3,257
Bank of America Corp. 2.496% 2031 (3-month USD-LIBOR + 0.99% on 2/13/2030)[11]	5,200	4,544
Bank of America Corp. 2.299% 2032 (USD-SOFR + 1.22% on 7/21/2031)[11]	1,690	1,420
Bank of America Corp. 4.083% 2051 (3-month USD-LIBOR + 3.15% on 3/20/2050)[11]	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)[11]	6,812	6,454
Citigroup, Inc. 2.014% 2026 (USD-SOFR + 0.694% on 1/25/2025)[11]	914	868
Citigroup, Inc. 3.106% 2026 (USD-SOFR + 2.842% on 3/8/2026)[11]	14,050	13,671
Citigroup, Inc. 1.462% 2027 (USD-SOFR + 0.67% on 6/9/2026)[11]	19,550	17,609
Citigroup, Inc. 2.976% 2030 (USD-SOFR + 1.422% on 11/5/2029)[11]	2,535	2,289
Commonwealth Bank of Australia 2.688% 2031[7]	14,075	11,754
Corebridge Financial, Inc. 3.90% 2032[7]	5,620	5,235
Credit Suisse Group AG 2.593% 2025 (USD-SOFR + 1.56% on 9/11/2024)[7,11]	650	610

Bonds, notes & other debt instruments (continued)

Corporate bonds, notes & loans (continued) Financials (continued)	Principal amount (000)	Value (000)
Credit Suisse Group AG 4.194% 2031 (USD-SOFR + 3.73% on 4/1/2030)[7,11]	USD600	$ 534
Danske Bank AS 3.875% 2023[7]	5,300	5,283
Deutsche Bank AG 2.129% 2026 (USD-SOFR + 1.87% on 11/24/2025)[11]	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)[11]	1,400	1,254
Goldman Sachs Group, Inc. 2.64% 2028 (USD-SOFR + 1.114% on 2/24/2027)[11]	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)[11]	8,411	7,262
Goldman Sachs Group, Inc. 1.00% 2033[12]	EUR13,530	11,248
Groupe BPCE SA 5.70% 2023[7]	USD7,625	7,713
Groupe BPCE SA 1.00% 2025	EUR6,800	6,817

Groupe BPCE SA 1.625% 2025[7]	USD1,490	1,408
HSBC Holdings PLC 3.033% 2023 (3-month USD-LIBOR + 0.923% on 11/12/2022)[11]	4,670	4,658
HSBC Holdings PLC 4.292% 2026 (3-month USD-LIBOR + 1.348% on 9/12/2025)[11]	9,368	9,256
HSBC Holdings PLC 2.206% 2029 (USD-SOFR + 1.285% on 8/17/2028)[11]	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)[11]	624	523
Intercontinental Exchange, Inc. 4.00% 2027	15,420	15,547
Intesa Sanpaolo SpA 5.017% 2024[7]	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)[11]	850	768
JPMorgan Chase & Co. 1.578% 2027 (USD-SOFR + 0.885% on 4/22/2026)[11]	12,058	10,959
JPMorgan Chase & Co. 4.323% 2028 (USD-SOFR + 1.56% on 4/26/2027)[11]	3,000	3,014
JPMorgan Chase & Co. 4.452% 2029 (3-month USD-LIBOR + 1.33% on 12/5/2028)[11]	900	901
JPMorgan Chase & Co. 4.493% 2031 (USD-SOFR + 3.79% on 3/24/2030)[11]	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)[11]	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)[11]	USD800	720
Morgan Stanley 0.985% 2026 (USD-SOFR + 0.72% on 12/10/2025)[11]	9,110	8,182
Morgan Stanley 1.593% 2027 (USD-SOFR + 0.879% on 5/4/2026)[11]	8,173	7,448
Morgan Stanley 2.475% 2028 (USD-SOFR + 1.00% on 1/21/2027)[11]	515	480
Morgan Stanley 4.21% 2028 (USD-SOFR + 1.61% on 4/20/2027)[11]	857	858
Morgan Stanley 3.772% 2029 (3-month USD-LIBOR + 1.14% on 1/24/2028)[11]	1,000	979
Morgan Stanley 2.699% 2031 (USD-SOFR + 1.143% on 1/22/2030)[11]	2,586	2,314
Morgan Stanley 1.928% 2032 (USD-SOFR + 1.02% on 4/28/2031)[11]	925	763
Morgan Stanley 2.95% 2032 (3-month EUR-EURIBOR + 1.245% on 5/7/2031)[11]	EUR25,585	26,753
National Australia Bank, Ltd. 2.99% 2031[7]	USD420	358
New York Life Global Funding 1.45% 2025[7]	1,700	1,618
New York Life Global Funding 1.20% 2030[7]	6,520	5,326
New York Life Insurance Company 3.75% 2050[7]	1,261	1,076
PNC Financial Services Group, Inc. 2.854% 2022[11]	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)[7,11]	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)[11]	1,060	991
Wells Fargo & Company 3.908% 2026 (USD-SOFR + 1.32% on 4/25/2025)[11]	1,081	1,075
Wells Fargo & Company 2.393% 2028 (USD-SOFR + 2.10% on 6/2/2027)[11]	14,700	13,488

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)[11]	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)[11]	18,960	18,045
		402,484
Communication services 0.70%		
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[7]	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[7]	USD873	815
Magallanes, Inc. 5.05% 2042[7]	19,461	17,309
Netflix, Inc. 4.875% 2028	574	571
Netflix, Inc. 5.875% 2028	667	694
Netflix, Inc. 3.875% 2029[12]	EUR13,730	13,668
Netflix, Inc. 6.375% 2029	USD259	275
Tencent Holdings, Ltd. 2.39% 2030[7]	13,730	11,666
Tencent Holdings, Ltd. 3.24% 2050[7]	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
Utilities 0.63%		
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[7]	9,491	8,014
Enersis Américas SA 4.00% 2026	1,215	1,194
ENN Energy Holdings, Ltd. 2.625% 2030[7]	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[7]	225	199
Florida Power & Light Company 2.875% 2051	10,150	8,049
Grupo Energia Bogota SA ESP 4.875% 2030[7]	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[7]	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[7]	USD2,780	2,807
Bayerische Motoren Werke AG 1.25% 2026[7]	325	296
Bayerische Motoren Werke AG 4.15% 2030[7]	2,780	2,804
Daimler Trucks Finance North America, LLC 3.65% 2027[7]	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[7]	6,740	6,325
Hyundai Capital America 1.50% 2026[7]	5,310	4,753
Hyundai Capital America 1.65% 2026[7]	275	246
Hyundai Capital America 2.375% 2027[7]	4,619	4,128
Hyundai Capital America 2.00% 2028[7]	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[7]	13,776	14,776

unaudited

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[7]	USD11,135	$ 8,375
Stellantis Finance US, Inc. 1.711% 2027[7]	3,350	2,971
Stellantis Finance US, Inc. 2.691% 2031[7]	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[7]	USD7,666	7,618
Volkswagen Group of America Finance, LLC 4.25% 2023[7]	6,300	6,332
Volkswagen Group of America Finance, LLC 4.625% 2025[7]	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)[11]	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)[11]	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[7]	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[7]	740	687
Qatar Petroleum 1.375% 2026[7]	680	629
Qatar Petroleum 3.125% 2041[7]	20,550	17,409
SA Global Sukuk, Ltd. 0.946% 2024[7]	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)[11]	EUR1,100	1,120
TransCanada Corp. 5.875% 2076 (3-month USD-LIBOR + 4.64% on 8/15/2026)[11]	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[7]	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[7]	4,034	3,872
Broadcom, Inc. 4.15% 2030	3,330	3,163
Broadcom, Inc. 3.419% 2033[7]	2,171	1,874
Broadcom, Inc. 3.75% 2051[7]	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

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[7]	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[7]	2,582	2,584
Bayer US Finance II, LLC 4.25% 2025[7]	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[7]	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[7]	USD9,050	9,265
Anglo American Capital PLC 5.625% 2030[7]	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[7]	USD1,797	1,311

Newcrest Finance Pty, Ltd. 3.25% 2030[7]	1,055	956
Vale Overseas, Ltd. 3.75% 2030	3,478	3,186
		42,985
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

Bonds, notes & other debt instruments (continued)

Corporate bonds, notes & loans (continued) **Real estate (continued)**	Principal amount (000)	Value (000)
Equinix, Inc. 3.00% 2050	USD1,738	$ 1,237
VICI Properties, LP 4.375% 2025	561	555
WEA Finance, LLC 3.75% 2024[7]	2,070	2,002
		22,940
Municipals 0.01%		
Aeropuerto International de Tocume SA 5.125% 2061[7]	3,390	2,824
Total corporate bonds, notes & loans		1,342,560
Mortgage-backed obligations 2.27% **Federal agency mortgage-backed obligations 1.27%**		
Fannie Mae Pool #MA3539 4.50% 2038[13]	119	123
Fannie Mae Pool #CA7599 2.50% 2050[13]	6,538	6,160
Fannie Mae Pool #FM7100 3.50% 2050[13]	32,337	32,436
Fannie Mae Pool #FM3217 3.50% 2050[13]	7,611	7,597
Fannie Mae Pool #FS0647 3.00% 2052[13]	289	282
Freddie Mac Pool #SI2002 4.00% 2048[13]	4	4
Government National Mortgage Assn. 4.00% 2045[13]	389	398
Government National Mortgage Assn. 3.50% 2052[13,14]	59,630	59,379
Uniform Mortgage-Backed Security 2.50% 2052[13,14]	78,405	73,089
Uniform Mortgage-Backed Security 3.00% 2052[13,14]	700	674
Uniform Mortgage-Backed Security 3.50% 2052[13,14]	21,790	21,570
Uniform Mortgage-Backed Security 3.50% 2052[13,14]	8,800	8,688
Uniform Mortgage-Backed Security 4.00% 2052[13,14]	55,240	55,453
Uniform Mortgage-Backed Security 4.00% 2052[13,14]	23,058	23,180
Uniform Mortgage-Backed Security 4.50% 2052[13,14]	13,806	14,050
Uniform Mortgage-Backed Security 4.50% 2052[13,14]	788	800
		303,883
Other mortgage-backed securities 1.00%		
Nordea Kredit 0.50% 2040[13]	DKK61,660	7,301
Nykredit Realkredit AS, Series 01E, 2.00% 2037[13]	15,922	2,181
Nykredit Realkredit AS, Series 01E, 0.50% 2040[13]	670,516	79,003
Nykredit Realkredit AS, Series 01E, 1.50% 2040[13]	152,240	19,798
Nykredit Realkredit AS, Series 01E, 0.50% 2043[13]	884,036	103,319
Nykredit Realkredit AS, Series 01E, 0.50% 2050[13]	51,726	5,643
Nykredit Realkredit AS, Series CCE, 1.00% 2050[13]	49,679	5,649

Nykredit Realkredit AS, Series 01E, 1.00% 2053[13]	113,413	12,820
Realkredit Danmark AS 1.00% 2053[13]	20,315	2,290
		238,004
Total mortgage-backed obligations		541,887
Asset-backed obligations 0.56%		
AmeriCredit Automobile Receivables Trust, Series 2022-2, Class A2B, (30-day Average USD-SOFR + 1.15%) 2.593% 2025[13,15]	USD14,040	14,044
CarMaxAuto Owner Trust, Series 2022-3, Class A2B, (30-day Average USD-SOFR + 0.77%) 2.16% 2025[13,15]	8,122	8,143
Exeter Automobile Receivables Trust, Series 2022-3A, Class A2, 3.45% 2024[13]	5,911	5,906
Ford Credit Auto Owner Trust, Series 2022-B, Class A2B, (30-day Average USD-SOFR + 0.60%) 2.017% 2025[13,15]	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[13,15]	7,391	7,394
Hyundai Auto Receivables Trust, Series 2022-B, Class A2B, (30-day Average USD-SOFR + 0.58%) 2.086% 2025[13,15]	6,830	6,832
Nissan Auto Lease Trust, Series 2021-A, Class A3, 0.52% 2024[13]	18,200	17,704

Bonds, notes & other debt instruments (continued)

Asset-backed obligations (continued)	Principal amount (000)	Value (000)
Nissan Auto Lease Trust, Series 2022-A, Class A2B, (30-day Average USD-SOFR + 0.68%) 2.097% 2024[13,15]	USD17,200	$ 17,204
Santander Drive Auto Receivables Trust, Series 2022-4, Class A2, 4.05% 2025[13]	12,790	12,788
Verizon Master Trust, Series 2022-3, Class A, 3.01% 2027 (3.76% on 11/20/2023)[11,13]	14,770	14,666
Volkswagen Auto Lease Trust, Series 2022-A, Class A2, 3.02% 2024[13]	9,937	9,858
Westlake Automobile Receivables Trust, Series 2022-2A, Class A2A, 3.36% 2025[7,13]	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
Texas 0.02%		
Grand Parkway Transportation Corp., Grand Parkway System Toll Rev. Ref. Bonds, Series 2020-B, 3.236% 2052	5,670	4,645
Total municipals		7,965
Total bonds, notes & other debt instruments (cost: $9,538,095,000)		8,436,107

Short-term securities 7.07%

Money market investments 6.87%	Shares	
Capital Group Central Cash Fund 1.71%[6,16]	16,403,708	1,639,715
Money market investments purchased with collateral from securities on loan 0.20%		
Capital Group Central Cash Fund 1.71%[6,16,17]	239,943	23,985
State Street Institutional U.S. Government Money Market Fund, Premier Class 1.88%[16,17]	6,500,000	6,500
Goldman Sachs Financial Square Government Fund, Institutional Shares 1.87%[16,17]	6,000,000	6,000
Morgan Stanley Institutional Liquidity Funds – Government Portfolio, Institutional Class 1.60%[16,17]	3,700,000	3,700
BlackRock Liquidity Funds – FedFund, Institutional Shares 1.73%[16,17]	3,200,000	3,200

Invesco Short-Term Investments Trust – Government & Agency Portfolio, Institutional Class 1.88%[16,17]	3,056,163	3,056
		46,441
Total short-term securities (cost: $1,686,673,000)		1,686,156
Total investment securities 100.64% (cost: $22,666,472,000)		24,007,618
Other assets less liabilities (0.64)%		(152,725)
Net assets 100.00%		$23,854,893

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)
					$17,689

Forward currency contracts

Contract amount						
Currency purchased (000)		Currency sold (000)		Counterparty	Settlement date	Unrealized appreciation (depreciation) at 7/31/2022 (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)

Forward currency contracts (continued)

Contract amount						
Currency purchased (000)		Currency sold (000)		Counterparty	Settlement date	Unrealized appreciation (depreciation) at 7/31/2022 (000)
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	—[4]
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	—[4]
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

CAD	14,745	USD	11,420	UBS AG	8/25/2022	95
USD	4,465	DKK	32,364	JPMorgan Chase	8/25/2022	13
USD	1,133	EUR	1,110	JPMorgan Chase	8/25/2022	(3)
USD	1,245	MXN	25,612	Morgan Stanley	8/25/2022	(5)
EUR	132,600	DKK	987,155	Goldman Sachs	8/25/2022	(17)
EUR	6,955	USD	7,144	Bank of New York Mellon	8/25/2022	(22)
USD	19,570	GBP	16,200	HSBC Bank	8/25/2022	(171)
USD	15,102	COP	67,323,990	Morgan Stanley	8/29/2022	(511)
AUD	3,930	USD	2,744	UBS AG	9/12/2022	4
USD	1,679	AUD	2,420	HSBC Bank	9/12/2022	(13)
USD	46,768	AUD	67,411	HSBC Bank	9/12/2022	(368)
AUD	26,450	USD	18,275	Bank of America	9/27/2022	224
JPY	7,312,100	USD	54,744	Bank of America	11/1/2022	537
JPY	588,630	USD	4,407	Bank of America	11/1/2022	43
PLN	9,600	USD	2,315	BNP Paribas	2/2/2023	(305)
PLN	181,720	USD	43,819	BNP Paribas	2/2/2023	(5,770)
						$ 8,646

Swap contracts

Interest rate swaps

Centrally cleared interest rate swaps

Receive		Pay						
Rate	Payment frequency	Rate	Payment frequency	Expiration date	Notional amount (000)	Value at 7/31/2022 (000)	Upfront premium paid (000)	Unrealized (depreciation) appreciation at 7/31/2022 (000)
1.2475%	Semi-annual	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)

Swap contracts (continued)

Interest rate swaps (continued)

Centrally cleared interest rate swaps (continued)

Receive		Pay						
Rate	Payment frequency	Rate	Payment frequency	Expiration date	Notional amount (000)	Value at 7/31/2022 (000)	Upfront premium paid (000)	Unrealized (depreciation) appreciation at 7/31/2022 (000)
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
						$(34,481)	$—	$(34,481)

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[6]

	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)
Investment funds 0.06%							
Capital Group Central Corporate Bond Fund	$ —	$ 14,372	$ —	$ —	$ 355	$ 14,727	$ 25
Short-term securities 6.97%							
Money market investments 6.87%							
Capital Group Central Cash Fund 1.71%[16]	693,043	4,739,892	3,792,567	(87)	(566)	1,639,715	6,037
Money market investments purchased with collateral from securities on loan 0.10%							
Capital Group Central Cash Fund 1.71%[16,17]	—	23,985[18]				23,985	—[19]
Total short-term securities						1,663,700	
Total 7.03%				$(87)	$(211)	$1,678,427	$6,062

Restricted securities[12]

	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
Total		$29,561	$24,916	.10%

[1]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.

[2]Security did not produce income during the last 12 months.

[3]Value determined using significant unobservable inputs.

[4]Amount less than one thousand.

[5]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.

[6]Part of the same "group of investment companies" as the fund as defined under the Investment Company Act of 1940, as amended.

[7]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.

[8]Index-linked bond whose principal amount moves with a government price index.

[9]Scheduled interest and/or principal payment was not received.

[10]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.

[11]Step bond; coupon rate may change at a later date.

[12]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.

[13]Principal payments may be made periodically. Therefore, the effective maturity date may be earlier than the stated maturity date.

[14]Purchased on a TBA basis.

[15]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.

[16]Rate represents the seven-day yield at 7/31/2022.

[17]Security purchased with cash collateral from securities on loan.

[18]Represents net activity.

[19]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
Assets:				
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
Total	$9,927,608	$14,080,010	$—*	$24,007,618

	Other investments†			
	Level 1	Level 2	Level 3	Total
Assets:				
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
Liabilities:				
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)
Total	$17,689	$(27,874)	$—	$(10,185)

* Amount less than one thousand.

† 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.

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