PIMCO FUNDS

FORM NPORT-P

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

Filed 11/28/23 for the Period Ending 09/30/23

Address	650 NEWPORT CENTER DRIVE NEWPORT BEACH, CA, 92660
Telephone	949-720-6000
CIK	0000810893
Symbol	AMAXX
SIC Code	0000 - Unknown
Fiscal Year	03/31

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	☐
Filer CIK	0000810893
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	S000009682
Class (Contract) ID	C000064136
	C000026535
	C000026536
	C000026534
	C000026538

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	PIMCO Funds

b. Investment Company Act file number for Registrant: (e.g., 811-______)	811-05028
c. CIK number of Registrant	0000810893
d. LEI of Registrant	5493003B5Y5GR0Y25Y76
e. Address and telephone number of Registrant:	
i. Street Address 1	650 Newport Center Drive
ii. Street Address 2	
iii. City	Newport Beach
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	92660
vii. Telephone number	(888) 877-4626

Item A.2. Information about the Series.

a. Name of Series.	PIMCO Global Bond Opportunities Fund (U.S. Dollar-Hedged)
b. EDGAR series identifier (if any).	S000009682
c. LEI of Series.	549300F3V4IM7FBY9U59

Item A.3. Reporting period.

a. Date of fiscal year-end.	2024-03-31
b. Date as of which information is reported.	2023-09-30

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.	1783476807.360000
b. Total liabilities.	797933017.170000
c. Net assets.	985543790.190000

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

a. Assets attributable to miscellaneous securities reported in Part D.	0.000000
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.	0.000000

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.	93517391.980000
Controlled companies.	0.000000
Other affiliates.	0.000000
Others.	0.000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0.000000
Controlled companies.	0.000000
Other affiliates.	0.000000
Others.	0.000000

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:	0.000000
(ii) On a standby commitment basis:	0.000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.000000
f. Cash and cash equivalents not reported in Parts C and D.	35144150.580000

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	Singapore Dollar					

Interest Rate Risk (DV01)

		0.000000	-523.681177	-3504.635717	0.000000	0.000000
				Interest Rate Risk (DV100)		
		0.000000	-50887.112719	-340552.230243	0.000000	0.000000
#2	Australia Dollar					
				Interest Rate Risk (DV01)		
		244.669690	17033.794803	40278.996350	5338.517451	77.347593
				Interest Rate Risk (DV100)		
		24330.501515	1599113.840919	3784195.660964	509717.845221	6776.633221
#3	Brazil Real					
				Interest Rate Risk (DV01)		
		62.835979	0.000000	0.000000	0.000000	0.000000
				Interest Rate Risk (DV100)		
		6248.829216	0.000000	0.000000	0.000000	0.000000
#4	Canada Dollar					
				Interest Rate Risk (DV01)		
		1587.649357	21605.122174	21129.552143	4514.746498	-2846.673870
				Interest Rate Risk (DV100)		
		156596.959734	2128486.714912	2045421.720844	466333.910010	-249423.371374
#5	China Yuan Renminbi					
				Interest Rate Risk (DV01)		
		0.000000	-13395.211636	-33939.780162	0.000000	0.000000
				Interest Rate Risk (DV100)		
		0.000000	-1311091.976946	-3320792.176102	0.000000	0.000000
#6	Denmark Krone					
				Interest Rate Risk (DV01)		
		832.544178	1641.897654	0.000000	20267.486640	1852.408626
				Interest Rate Risk (DV100)		
		82859.775864	162735.631765	0.000000	1934220.217089	176718.819002

#7	Argentina Peso					
				Interest Rate Risk (DV01)		
		1.618095	0.000000	0.000000	0.000000	0.000000
				Interest Rate Risk (DV100)		
		161.809475	0.000000	0.000000	0.000000	0.000000
#8	United Kingdom Pound					
				Interest Rate Risk (DV01)		
		471.657400	4469.102129	36459.116636	5823.482586	1012.297249
				Interest Rate Risk (DV100)		
		47319.469598	438484.553762	3456524.413636	549710.172085	79117.605764
#9	Hungary Forint					
				Interest Rate Risk (DV01)		
		7.456088	0.000000	0.000000	0.000000	0.000000
				Interest Rate Risk (DV100)		
		745.505202	0.000000	0.000000	0.000000	0.000000
#10	Israel Shekel					
				Interest Rate Risk (DV01)		
		0.000000	94.160486	122.300400	0.000000	0.000000
				Interest Rate Risk (DV100)		
		0.000000	9215.632158	11969.729009	0.000000	0.000000
#11	India Rupee					
				Interest Rate Risk (DV01)		
		0.000000	180.691575	150.036635	-378.277340	0.000000
				Interest Rate Risk (DV100)		
		0.000000	17622.662122	15635.706504	-36148.766985	0.000000
#12	Japan Yen					
				Interest Rate Risk (DV01)		
		3074.225118	1604.287687	-29111.173509	-44220.866936	1709.080709

				Interest Rate Risk (DV100)		
		307108.532211	158419.608867	-2796243.344095	-4197664.624317	135770.092101
#13	Korea (South) Won					
				Interest Rate Risk (DV01)		
		0.000000	1667.153515	13794.147953	3607.748350	0.000000
				Interest Rate Risk (DV100)		
		0.000000	162463.170870	1338321.356810	345830.760492	0.000000
#14	Malaysia Ringgit					
				Interest Rate Risk (DV01)		
		0.000000	-982.551111	-7318.487150	-3393.959850	0.000000
				Interest Rate Risk (DV100)		
		0.000000	-95704.037351	-709307.949964	-322706.391218	0.000000
#15	Norway Krone					
				Interest Rate Risk (DV01)		
		-18.994761	-5952.833260	-10290.308699	0.000000	0.000000
				Interest Rate Risk (DV100)		
		-1872.605370	-578614.712369	-999798.606063	0.000000	0.000000
#16	New Zealand Dollar					
				Interest Rate Risk (DV01)		
		2053.449185	8733.043227	1006.940991	0.000000	0.000000
				Interest Rate Risk (DV100)		
		203590.808949	862671.926278	98610.488109	0.000000	0.000000
#17	United States Dollar					
				Interest Rate Risk (DV01)		
		-11704.663046	-26893.676495	198064.138788	109069.458108	934.489180
				Interest Rate Risk (DV100)		
		-1112202.903650	-2406257.193306	20473733.280991	10462724.481498	83854.874521
#18	Euro Member Countries					

			Interest Rate Risk (DV01)		
	1791.629326	-21401.546378	49351.539248	-11678.168248	-25957.288481
			Interest Rate Risk (DV100)		
	292547.323287	-2143751.072481	4678476.985628	-888714.688402	-2250127.476698

#19	Poland Zloty

			Interest Rate Risk (DV01)		
	0.000000	0.000000	876.219976	70.021875	0.000000
			Interest Rate Risk (DV100)		
	0.000000	0.000000	84706.108675	6769.168411	0.000000

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	52319.910300	21770.363600	379407.300900	185389.052200	-50132.232300
Non-Investment grade	8611.422800	7621.584900	19427.599500	3844.937600	4.946700

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
—	—	—	—

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	0.518297	-0.201652	-0.972888	C000064136
#2	0.505387	-0.21442	-0.985688	C000026535
#3	0.498668	-0.222601	-0.993997	C000026536
#4	0.52619	-0.193237	-0.964499	C000026534
#5	0.439063	-0.285611	-1.0563	C000026538

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		5245.660000	51379.480000	11518.230000	96334.050000	-248199.570000	302021.190000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	5245.660000	51379.480000	11518.230000	96334.050000	-248199.570000	302021.190000
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Equity Contracts		—	—	—	—	—	—
Foreign Exchange Contracts		353141.740000	-12241702.400000	-246379.950000	7897479.450000	50913.570000	6336163.790000
	Forward	353141.740000	-12239565.900000	-246379.950000	7897218.230000	50913.570000	6323289.410000
	Future	—	—	—	—	—	—
	Option	0.000000	0.000000	0.000000	0.000000	0.000000	14291.180000
	Swaption	—	—	—	—	—	—

	Swap	0.000000	-2136.500000	0.000000	261.220000	0.000000	-1416.800000
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Interest Rate Contracts		90571.330000	771331.200000	1797269.650000	-4906335.420000	4738989.970000	-6899785.610000
	Forward	—	—	—	—	—	—
	Future	1939376.230000	-1354403.100000	4340794.190000	-4400976.640000	2885129.370000	8388047.960000
	Option	17291.720000	32891.730000	0.000000	-2296.250000	0.000000	56395.800000
	Swaption	35122.250000	-11686.050000	58399.620000	35522.410000	89650.280000	-68039.090000
	Swap	-1901218.870000	2104528.620000	-2601924.160000	-538584.940000	1764210.320000	-15276190.280000
	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	-9825965.080000	14242786.450000
Month 2	-3198984.640000	-7626473.440000
Month 3	-5690937.340000	-12837946.720000

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	42287639.450000	1791393.790000	-13385900.190000
Month 2	18679987.490000	1454115.650000	-17762407.900000
Month 3	17589886.660000	1791547.380000	-27358084.470000

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.	Bloomberg Global-Aggregate Total Return Hedged Index
ii. As applicable, the index identifier for the Fund's Designated Index.	LEGATRUH
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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT HUF SOLD USD 20240124
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBB1WM3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	-15953.150000
f. Exchange rate.	374.421800
g. Percentage value compared to net assets of the Fund.	-0.0016187

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	790415.860000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	289975756.000000
Description of currency purchased.	Hungary Forint
iii. Settlement date.	2024-01-24
iv. Unrealized appreciation or depreciation. (24)	-15953.150000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBB0F6N
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-695.290000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0000705

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	110130.670000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1697707229.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-695.290000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT THB SOLD USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IOKBBMLQZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht

e. Value. (4)	-13540.100000
f. Exchange rate.	36.360700
g. Percentage value compared to net assets of the Fund.	-0.0013739

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	1377266.470000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	49586000.000000
Description of currency purchased.	Thailand Baht
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-13540.100000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HLKBBMM9X
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	4659.240000
f. Exchange rate.	1.357400

g. Percentage value compared to net assets of the Fund.	0.0004728

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	849000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	630099.570000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	4659.240000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD DKK BOUGHT USD 20231002
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ALKBBW9NT
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	201434.160000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0204389

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	33377938.790000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	4932907.030000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-10-02
iv. Unrealized appreciation or depreciation. (24)	201434.160000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD EUR BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HUKBB4BL4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1434321.710000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1455361

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	59913419.000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	64777789.490000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03

iv. Unrealized appreciation or depreciation. (24)	1434321.710000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD EUR BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HWKBBP37C
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	79234.540000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0080397

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	2561000.000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	2786852.030000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	79234.540000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD GBP BOUGHT USD 20231003
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HUKBB7DR4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	668787.010000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0678597

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	17643128.000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	22195166.180000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	668787.010000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD HUF BOUGHT USD 20231005
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBXR4H
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	-347.740000
f. Exchange rate.	368.457000
g. Percentage value compared to net assets of the Fund.	-0.0000353

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	10747616.000000
Description of currency sold.	Hungary Forint

ii. Amount and description of currency purchased.

Amount of currency purchased.	28821.510000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-05
iv. Unrealized appreciation or depreciation. (24)	-347.740000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ILS BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBB00ZS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Israel Shekel
e. Value. (4)	-1034.550000
f. Exchange rate.	3.799400
g. Percentage value compared to net assets of the Fund.	-0.0001050

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	1751257.020000
Description of currency sold.	Israel Shekel

ii. Amount and description of currency purchased.

Amount of currency purchased.	459901.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-1034.550000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GIKBBGG4R
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	249824.040000
f. Exchange rate.	149.130900
g. Percentage value compared to net assets of the Fund.	0.0253489

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)	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)	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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	370000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	2730865.120000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	249824.040000

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20231030
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GRKBBFRHB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	2046925.410000
f. Exchange rate.	148.797800
g. Percentage value compared to net assets of the Fund.	0.2076950

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)	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)	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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	3970000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	28727418.770000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-30
iv. Unrealized appreciation or depreciation. (24)	2046925.410000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20231113
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBGMW7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	921542.660000
f. Exchange rate.	148.465300
g. Percentage value compared to net assets of the Fund.	0.0935060

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)	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)	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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	2900000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	20454729.800000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-13
iv. Unrealized appreciation or depreciation. (24)	921542.660000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20240301
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23BAKBBNM95
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	500035.750000
f. Exchange rate.	145.786200
g. Percentage value compared to net assets of the Fund.	0.0507370

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)	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)	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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	390009700.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	3175253.340000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-01
iv. Unrealized appreciation or depreciation. (24)	500035.750000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20240301
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23BBKBBH99N
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	528147.560000
f. Exchange rate.	145.786200
g. Percentage value compared to net assets of the Fund.	0.0535895

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)	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)	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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	390009750.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	3203365.500000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-01
iv. Unrealized appreciation or depreciation. (24)	528147.560000

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20241001
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DKKBB00D2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	387219.230000
f. Exchange rate.	141.000900
g. Percentage value compared to net assets of the Fund.	0.0392899

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)	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)	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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	420000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	3365924.030000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	387219.230000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20241001
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DOKBB79GZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	410169.610000
f. Exchange rate.	141.000900
g. Percentage value compared to net assets of the Fund.	0.0416186

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)	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)	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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	441660000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	3542490.480000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	410169.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20241001

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DOKBB79HP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	81927.700000
f. Exchange rate.	141.000900
g. Percentage value compared to net assets of the Fund.	0.0083129

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)	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)	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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	88340000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	708448.610000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	81927.700000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EURO-BTP FUTURE DEC23 XEUR 20231207
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000C7PB9W9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-223.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1297675.020000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1316710

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)	

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 DEUTSCHLAND	529900UT4DG0LG5R9O07

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.	N/A
Title of issue.	ITALY GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2FG3R5-ITALY GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-07
iv. Aggregate notional amount or contract value on trade date.	-25870687.740000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	1297675.020000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	ITALY GOVT SW SP BRC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJLTHXHN8C8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4041.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004100

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	ITALY GOVT
Title of issue.	ITALY (REP OF) GOVT GLBL SR UNSECURED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US465410AH18
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.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2025-06-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-9668.360000
ISO Currency Code.	United States Dollar
iv. Notional amount.	400000.000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	13709.500000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ITALY GOVT SW SP BRC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJLTHXHN8C8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9092.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009226

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	ITALY GOVT
Title of issue.	ITALY (REP OF) GOVT GLBL SR UNSECURED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US465410AH18
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.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2025-06-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-21887.250000
ISO Currency Code.	United States Dollar
iv. Notional amount.	900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	30979.830000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ITALY GOVT SW SP CBK
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJLTHXHN8C8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9092.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009226

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	Citibank, National Association	E57ODZWZ7FF32TWEFA76

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	ITALY GOVT
Title of issue.	ITALY (REP OF) GOVT GLBL SR UNSECURED

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US465410AH18
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.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2025-06-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-21914.530000
ISO Currency Code.	United States Dollar
iv. Notional amount.	900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	31007.110000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CDX ITRAXX MAIN40 10Y ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZVY7N1H63K5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	157447.730000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0159757

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)	

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)	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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	ITRAXX EUROPE SERIES 40

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available).	ITRX
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
Description of Other Receipts	Single Leg Swap

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 rate.	1.000000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-12-20
iii. Upfront payments or receipts	
Upfront payments.	149903.540000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	12000000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	7544.190000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CDX ITRAXX MAIN40 5Y ICE
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZZ6XH4SS4K6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	706747.290000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0717114

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)	

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)	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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	ITRAXX EUROPE SERIES 40

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available).	ITRX
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.	1.000000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2028-12-20

iii. Upfront payments or receipts

Upfront payments.	791696.900000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	66300000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-84949.610000

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JPN 10Y BOND(OSE) DEC23 XOSE 20231213
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	JBZ3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-47.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	336578.660000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0341516

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)	

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	OSAKA SECURITIES EXCHANGE	3538001249AILNPRUX57

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.	N/A
Title of issue.	JAPAN GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2GRFR7-JAPAN GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-13
iv. Aggregate notional amount or contract value on trade date.	-45591006.420000
ISO Currency Code.	Japan Yen
v. Unrealized appreciation or depreciation. (24)	336578.660000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231011
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBB4848
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	9970.960000
f. Exchange rate.	17.450300
g. Percentage value compared to net assets of the Fund.	0.0010117

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	897292.030000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	15832000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-10-11
iv. Unrealized appreciation or depreciation. (24)	9970.960000

Item C.12. Securities lending.

a. Does any amount of this investment	

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT NOK SOLD USD 20231102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBTNZC
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	50862.100000
f. Exchange rate.	10.687800
g. Percentage value compared to net assets of the Fund.	0.0051608

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	6235735.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	67189800.810000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	50862.100000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT ZAR SOLD USD 20231122
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBB3NTK
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	2833.110000
f. Exchange rate.	19.016900
g. Percentage value compared to net assets of the Fund.	0.0002875

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	427694.590000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	8187281.410000
Description of currency purchased.	South Africa Rand
iii. Settlement date.	2023-11-22
iv. Unrealized appreciation or depreciation. (24)	2833.110000

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD AUD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBQHBC
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-2946.590000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	-0.0002990

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)	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)	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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	1030000.000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	660236.800000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-2946.590000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD DKK BOUGHT USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBT1XJ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	168523.300000
f. Exchange rate.	7.038600
g. Percentage value compared to net assets of the Fund.	0.0170995

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	25211073.990000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	3750376.470000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	168523.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD DKK BOUGHT USD 20240402
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IMKBB691D
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	52641.610000
f. Exchange rate.	6.979200
g. Percentage value compared to net assets of the Fund.	0.0053414

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	24100000.000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	3505770.910000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-04-02
iv. Unrealized appreciation or depreciation. (24)	52641.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20241001
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DRKBB70V9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	185060.840000
f. Exchange rate.	141.000900
g. Percentage value compared to net assets of the Fund.	0.0187775

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)	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)	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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	200100000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	1604200.910000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	185060.840000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20241001
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DRKBB70W5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	185647.120000
f. Exchange rate.	141.000900
g. Percentage value compared to net assets of the Fund.	0.0188370

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)	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)	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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	199900000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	1603368.760000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	185647.120000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	SOLD MXN BOUGHT USD 20231117
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBB83TS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	41.060000
f. Exchange rate.	17.559800
g. Percentage value compared to net assets of the Fund.	0.0000042

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	61264.920000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	3530.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-17
iv. Unrealized appreciation or depreciation. (24)	41.060000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD NOK BOUGHT USD 20231003

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBT7N8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-50850.040000
f. Exchange rate.	10.696700
g. Percentage value compared to net assets of the Fund.	-0.0051596

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	67245399.870000
Description of currency sold.	Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	6235735.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-50850.040000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD SGD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBBXDSF
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Singapore Dollar
e. Value. (4)	1133.950000
f. Exchange rate.	1.362200
g. Percentage value compared to net assets of the Fund.	0.0001151

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	387376.800000
Description of currency sold.	Singapore Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	285516.080000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	1133.950000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB12R7

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-432.560000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0000439

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	90279.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1393817481.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-432.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23FRKBCHKMZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-6658.410000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0006756

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	620000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	51163175.000000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-6658.410000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBB7KBG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	3623.990000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	0.0003677

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)	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.

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.	2009950.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	167966496.630000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	3623.990000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBB7F3K
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-1905.830000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0001934

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	1997301.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	166450072.090000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-1905.830000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBBT0PJ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won

e. Value. (4)	3843.680000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0003900

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	246414949.000000

Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	186777.040000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	3843.680000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBB0K7K
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	22298.350000
f. Exchange rate.	32.078300

g. Percentage value compared to net assets of the Fund.	0.0022625

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)	TAIWAN

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold. Description of currency sold.	50932417.000000 Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1610053.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	22298.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HKKBBS95Z
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	26895.140000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0027290

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	59793666.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1890888.190000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	26895.140000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HLKBBW6GM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	16344.870000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0016585

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	33435406.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1058652.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20

iv. Unrealized appreciation or depreciation. (24)	16344.870000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HMKBBN6R1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	40360.870000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0040953

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)	TAIWAN

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	86174739.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2726751.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	40360.870000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HNKBBZFQS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	1792.560000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0001819

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)	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.

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, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.	3799300.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	120231.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	1792.560000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT AUD SOLD USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HMKBBMZTW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	3811.650000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	0.0003868

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)	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)	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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	1046979.900000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1632000.000000
Description of currency purchased.	Australia Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	3811.650000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB7F88
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-5834.650000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0005920

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	608705.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	9352527104.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-5834.650000

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBB5V98
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-4575.150000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0004642

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	613868.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	9452161442.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-4575.150000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBB5WDV
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-51406.070000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0052160

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	6561954.210000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	101000286809.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-51406.070000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED
b. LEI (if any) of issuer. (1)	JHE42UYNWWTJB8YTTU19
c. Title of the issue or description of the investment.	AUST + NZ BANKING GROUP COVERED 144A 06/26 4.675
d. CUSIP (if any).	05252EAE3
At least one of the following other identifiers:	
- ISIN	US05252EAE32

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3536440.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3588314

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.675
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AUSTRALIA GOVT
b. LEI (if any) of issuer. (1)	213800J6B7JSBDETCB42
c. Title of the issue or description of the investment.	AUSTRALIAN GOVERNMENT BONDS 05/32 1.25
d. CUSIP (if any).	ACI1J7L20

At least one of the following other identifiers:

- ISIN	AU0000075681

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	99484.410000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0100944

Item C.3. Payoff profile.

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.	2032-05-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MYR SOLD USD 20231018
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IFKBBSCK4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-553.650000
f. Exchange rate.	4.678300
g. Percentage value compared to net assets of the Fund.	-0.0000562

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)	MALAYSIA

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	205837.650000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	960387.000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2023-10-18
iv. Unrealized appreciation or depreciation. (24)	-553.650000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT NOK SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBBQRCS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-3198.720000
f. Exchange rate.	10.696700
g. Percentage value compared to net assets of the Fund.	-0.0003246

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	678643.840000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	7225000.000000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-3198.720000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AUSTRALIA GOVT
b. LEI (if any) of issuer. (1)	213800J6B7JSBDETCB42
c. Title of the issue or description of the investment.	AUSTRALIAN GOVERNMENT BONDS REGS 05/30 2.5
d. CUSIP (if any).	ACI137Q48

At least one of the following other identifiers:

- ISIN	AU0000013740

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	1328192.590000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.1347675

Item C.3. Payoff profile.

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.	2030-05-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD AUD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBBNFR4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	964.750000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	0.0000979

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)	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)	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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	4929000.000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3174587.020000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15

iv. Unrealized appreciation or depreciation. (24)	964.750000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AUSTRALIA GOVT
b. LEI (if any) of issuer. (1)	213800J6B7JSBDETCB42
c. Title of the issue or description of the investment.	AUSTRALIAN GOVERNMENT BONDS REGS 11/31 1
d. CUSIP (if any).	BMGX73II0
At least one of the following other identifiers:	
- ISIN	AU0000101792

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	741853.480000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0752735

Item C.3. Payoff profile.	
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
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBS93G
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	7229.980000
f. Exchange rate.	7.230400

g. Percentage value compared to net assets of the Fund.	0.0007336

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	20081164.670000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	2784559.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	7229.980000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD DKK BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IOKBBP0PD
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	2037.450000
f. Exchange rate.	7.038600
g. Percentage value compared to net assets of the Fund.	0.0002067

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	2120000.000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	303235.590000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	2037.450000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD DKK BOUGHT USD 20241001
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB2WK6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1508.650000
f. Exchange rate.	6.908900
g. Percentage value compared to net assets of the Fund.	0.0001531

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	9600000.000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	1391028.160000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01

iv. Unrealized appreciation or depreciation. (24)	1508.650000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AUSTRALIA GOVT
b. LEI (if any) of issuer. (1)	213800J6B7JSBDETCB42
c. Title of the issue or description of the investment.	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 04/33 4.5
d. CUSIP (if any).	ACI078RZ4

At least one of the following other identifiers:

- ISIN	AU000XCLWAG2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	386859.620000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0392534

Item C.3. Payoff profile.

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.	2033-04-21
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD JPY BOUGHT USD 20241001
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23CUKBB4XPZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	358028.650000
f. Exchange rate.	141.000900

g. Percentage value compared to net assets of the Fund.	0.0363280

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)	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)	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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	330000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	2698439.570000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	358028.650000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBBPVXV
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	117077.050000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0118794

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	10358566003.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	7807062.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	117077.050000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23INKBBPLHG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	1866.260000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0001894

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	264072207.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	197908.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20

iv. Unrealized appreciation or depreciation. (24)	1866.260000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AUSTRALIA GOVT
b. LEI (if any) of issuer. (1)	213800J6B7JSBDETCB42
c. Title of the issue or description of the investment.	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 06/51 1.75
d. CUSIP (if any).	BMZ8B6II2

At least one of the following other identifiers:

- ISIN	AU0000097495

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	85191.670000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0086441

Item C.3. Payoff profile.

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.	2051-06-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231120
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HQKBBNP0N
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	3748.740000
f. Exchange rate.	32.100900

g. Percentage value compared to net assets of the Fund.	0.0003804

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	9838229.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	310227.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-20
iv. Unrealized appreciation or depreciation. (24)	3748.740000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBWTK8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	41090.840000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0041694

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	56267338.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1795155.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	41090.840000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HMKBBPZ2V
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	2220.270000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0002253

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	5189784.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	164005.320000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20

iv. Unrealized appreciation or depreciation. (24)	2220.270000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB2048
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	4986.320000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0005059

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)	TAIWAN

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	16007494.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	504000.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	4986.320000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AUSTRALIA GOVT
b. LEI (if any) of issuer. (1)	213800J6B7JSBDETCB42
c. Title of the issue or description of the investment.	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/26 0.5
d. CUSIP (if any).	ACI1RRGQ0
At least one of the following other identifiers:	
- ISIN	AU0000106411

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	16700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	9674300.030000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.9816205

Item C.3. Payoff profile.	
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.	2026-09-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD ZAR BOUGHT USD 20231121
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB0CN0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	-163.210000
f. Exchange rate.	19.015200
g. Percentage value compared to net assets of the Fund.	-0.0000166

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)	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.

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 & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653

i. Amount and description of currency sold.

Amount of currency sold.	3408771.760000
Description of currency sold.	South Africa Rand

ii. Amount and description of currency purchased.

Amount of currency purchased.	179102.680000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-21
iv. Unrealized appreciation or depreciation. (24)	-163.210000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AUTONOMOUS COMMUNITY OF CATALONIA (AKA: GENERALITAT DE CATALUNYA)
b. LEI (if any) of issuer. (1)	95980020140005848404
c. Title of the issue or description of the investment.	GENERALITAT DE CATALUNYA SR UNSECURED 04/35 4.22
d. CUSIP (if any).	B081RMII3

At least one of the following other identifiers:

- ISIN	ES0000095879

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	300532.850000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0304941

Item C.3. Payoff profile.

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.	2035-04-26

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.22
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23FRKBCGP6X
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee

e. Value. (4)	-70985.340000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0072027

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)	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.

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

i. Amount and description of currency sold.

Amount of currency sold.	6594000.000000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	544130945.400000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-70985.340000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD THB BOUGHT USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ISKBB98TJ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	-55790.880000
f. Exchange rate.	36.360700

g. Percentage value compared to net assets of the Fund.	-0.0056609

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)	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.

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

i. Amount and description of currency sold.

Amount of currency sold.	198158029.500000
Description of currency sold.	Thailand Baht

ii. Amount and description of currency purchased.

Amount of currency purchased.	5394000.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-55790.880000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCJGV8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	38251.080000
f. Exchange rate.	31.816400
g. Percentage value compared to net assets of the Fund.	0.0038812

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)	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.

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

i. Amount and description of currency sold.

Amount of currency sold.	98986553.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3149429.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	38251.080000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231101
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GSKBB21T8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-15415.300000
f. Exchange rate.	17.513000
g. Percentage value compared to net assets of the Fund.	-0.0015641

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)	MEXICO
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A
Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A
Item C.9. Debt securities.	
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	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11

i. Amount and description of currency sold.

Amount of currency sold.	485969.870000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	8240834.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-01

iv. Unrealized appreciation or depreciation. (24)	-15415.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231201
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HCKBB9RFT
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	33859.030000
f. Exchange rate.	17.600500
g. Percentage value compared to net assets of the Fund.	0.0034356

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)	MEXICO

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

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	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11

i. Amount and description of currency sold.

Amount of currency sold.	3760234.250000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	66778000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-12-01
iv. Unrealized appreciation or depreciation. (24)	33859.030000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBBR3XV
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	1063.010000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0001079

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)	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.

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	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11

i. Amount and description of currency sold.

Amount of currency sold.	134020.400000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	99793.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	1063.010000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBNRJQ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-3590.590000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	-0.0003643

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) 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.

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	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11

i. Amount and description of currency sold.

Amount of currency sold.	950000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	696254.300000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-3590.590000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR FUT DEC24 XCME 20250318
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Ticker (if ISIN is not available).	SFRZ4
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-1200.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1015809.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1030710
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)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	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.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI23N1Z7-90SOFR
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2025-03-18
iv. Aggregate notional amount or contract value on trade date.	-286222500.000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	1015809.430000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR FUT JUN24 XCME 20240917
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Ticker (if ISIN is not available).	SFRM4
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-151.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	182088.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0184760
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)	
Item C.5. Country of investment or issuer.	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	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.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI25WW32-90SOFR
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2024-09-17

iv. Aggregate notional amount or contract value on trade date.	-35793606.250000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	182088.870000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR FUT JUN25 XCME 20250916
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	SFRM5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-231946.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0235348

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	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.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI248D60-90SOFR
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2025-09-16
iv. Aggregate notional amount or contract value on trade date.	71911875.000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-231946.090000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR FUT MAR24 XCME 20240618
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	SFRH4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1160.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-668139.960000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0677940

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-interest rate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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	CHICAGO MERCANTILE EXCHANGE	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.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI21YMS8-90SOFR
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2024-06-18
iv. Aggregate notional amount or contract value on trade date.	274405250.000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-668139.960000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR FUT SEP24 XCME 20241217
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	SFRU4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-409.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	569479.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0577833

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	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.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI22MDC8-90SOFR
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2024-12-17
iv. Aggregate notional amount or contract value on trade date.	-97232081.250000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	569479.330000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR FUT SEP25 XCME 20251216
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	SFRU5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-237537.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0241022

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	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.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI275KX6-90SOFR
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2025-12-16
iv. Aggregate notional amount or contract value on trade date.	71990625.000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-237537.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR OPT DEC23C 98 EXP 12/15/2023
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	SFRZ3C

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-15.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-92.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000094

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Option

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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	FIN FUT SOFR 90DAY CME (WHT) 03/19/24
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SFRZ30008
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	

Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	N/A

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.	N/A
Title of issue.	FIN FUT SOFR 90DAY CME (WHT) 03/19/24

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SFRZ30008
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2024-03-20
iv. Aggregate notional amount or contract value on trade date.	N/A
ISO Currency Code.	United States Dollar

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	98.000000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-15

viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	12085.550000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR OPT DEC23P 96.5 EXP 12/15/2023
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	SFRZ3P

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-15.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-73311.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0074387

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Option

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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	FIN FUT SOFR 90DAY CME (WHT) 03/19/24
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SFRZ30008
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short).	N/A

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.	N/A
Title of issue.	FIN FUT SOFR 90DAY CME (WHT) 03/19/24

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SFRZ30008
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2024-03-20
iv. Aggregate notional amount or contract value on trade date.	N/A
ISO Currency Code.	United States Dollar

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	96.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-15
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-59284.140000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231003

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GRKBB4410
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-93136.310000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0094502

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)	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.

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.	1878252.050000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	8972973.520000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-93136.310000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCXKQ2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-2980.550000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0003024

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)	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.

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.	241037.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3693048396.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-2980.550000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBB8DT7

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-1048.280000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0001064

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)	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.

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.	199952.110000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3085660962.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-1048.280000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCXD4D
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-1300.560000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0001320

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)	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.

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.	2353502.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	196213815.240000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-1300.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBP84H
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-3872.050000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0003929

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)	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.

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.	1921480.970000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	159961369.270000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-3872.050000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD AUD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBBQXZ0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	124058.790000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	0.0125879

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)	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)	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.	9604729.000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	6308230.410000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	124058.790000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD AUD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HLKBBQCSX
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar

e. Value. (4)	5585.170000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	0.0005667

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)	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)	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.	1447000.000000

Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	937261.260000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	5585.170000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD AUD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBBP1LN
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-2543.770000
f. Exchange rate.	1.553100

g. Percentage value compared to net assets of the Fund.	-0.0002581

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)	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)	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.	1106000.000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	709573.540000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-2543.770000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HSKBBNNCF
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	4925.230000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0004997

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)	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.

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.	6605000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	4870688.920000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	4925.230000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBBN21Q
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-3432.160000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	-0.0003483

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)	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.	
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.	19714845.300000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	2723233.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26

iv. Unrealized appreciation or depreciation. (24)	-3432.160000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBBPHB1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	13.970000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0000014

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)	KOREA (THE REPUBLIC OF)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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.	992103.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	750.490000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	13.970000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD MYR BOUGHT USD 20231018
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IFKBBRXGZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	543.630000
f. Exchange rate.	4.678300
g. Percentage value compared to net assets of the Fund.	0.0000552

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)	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.

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.	839325.000000
Description of currency sold.	Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased.	179950.470000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-18
iv. Unrealized appreciation or depreciation. (24)	543.630000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HIKBBS6MP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	34849.160000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0035360

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)	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.

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.	59225906.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1881143.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	34849.160000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HNKBBZFPV
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	5128.040000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0005203

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)	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.

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.	10765882.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	340741.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	5128.040000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HNKBBZFQB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	3011.980000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0003056

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)	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.

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.	6133686.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	194222.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	3011.980000

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD TWD BOUGHT USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBBZ79Q
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	15802.630000
f. Exchange rate.	31.816400
g. Percentage value compared to net assets of the Fund.	0.0016034

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)	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.

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.	63122109.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1999750.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	15802.630000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT NOK SOLD USD 20231003
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HVKBB5Q3K
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-63294.800000
f. Exchange rate.	10.696700
g. Percentage value compared to net assets of the Fund.	-0.0064223

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)	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.

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	State Street Bank and Trust Company	571474TGEMMWANRLN572

i. Amount and description of currency sold.

Amount of currency sold.	6606496.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	69990333.140000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-63294.800000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U00KA8 PIMCO FPPSWAPTION 2.9925 CALL USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ8S87FV34M0

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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 & CO. LLC	9R7GPTSO7KV3UQJZQ078

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.99250 10/13/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	SWU01HZN1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.99250 10/13/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HZN1
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.992500
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-13

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.990000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-11
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	4728.430000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U00LA7 PIMCO FPPSWAPTION 2.9925 PUT USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZT8WSM45VX2

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-16455.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0016696

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)	

Item C.5. Country of investment or issuer.	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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 & CO. LLC	9R7GPTSO7KV3UQJZQ078

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.99250 10/13/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HZO9
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.99250 10/13/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HZO9
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.992500
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-13

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.990000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-11
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-11726.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U02JA6 PIMCO SWAPTION 2.92 PUT USD 20231013
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZG4RJY7BSD3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-31250.830000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0031709

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.92000 10/17/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I437
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA

Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.92000 10/17/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I437
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.920000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.920000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-13
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-23402.080000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U02KA4 PIMCO SWAPTION 2.92 CALL USD 2023101
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZKKDM3FZ7G0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.92000 10/17/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I445
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000

Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.92000 10/17/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I445
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.920000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.920000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-13
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	7848.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U02PA9 PIMCO SWAPTION 2.92 PUT USD 20231013
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZG4RJY7BSD3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-21635.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0021953

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.92000 10/17/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I4F0
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.92000 10/17/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I4F0
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.920000
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.920000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-13
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-16100.190000

Item C.12. Securities lending.

a. Does any amount of this investment	

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U02QA8 PIMCO SWAPTION 2.92 CALL USD 2023101
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZKKDM3FZ7G0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A

LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.92000 10/17/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I4G8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.92000 10/17/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I4G8
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.920000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A

v. Exercise price or rate.	2.920000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-13
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	5534.910000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U04EA7 PIMCO SWAPTION 3.0175 PUT USD 202310
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJBJ5R7XDR0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-22998.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0023336

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-interest rate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.01750 10/24/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I7W0
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.01750 10/24/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I7W0
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.017500
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-24

iii. Upfront payments or receipts

Upfront payments.	0.000000

ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.020000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-16523.700000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U04FA6 PIMCO SWAPTION 3.0175 CALL USD 20231
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ71TW45JWD1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.01750 10/24/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I7X8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.01750 10/24/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I7X8
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.017500
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-24

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.020000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6474.900000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U05MA5 PIMCO SWAPTION 3.225 PUT USD 2023102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ4629SGJZ87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-20991.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0021300

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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) Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants. ☒ Put ☐ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. ☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.22500 10/25/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I9U2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.22500 10/25/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I9U2
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.225000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-25

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.230000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-23
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-14054.100000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U05NA4 PIMCO SWAPTION 3.225 CALL USD 202310
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZMNPQLBF766

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	RFR USD SOFR/3.22500 10/25/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I9V0
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.22500 10/25/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I9V0

If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.225000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-25

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.230000

vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-23
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6937.400000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U05OA3 PIMCO SWAPTION 3.19 PUT USD 20231023
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ4629SGJZ87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-21327.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0021640

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.19000 10/25/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I9W8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.19000 10/25/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I9W8
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.190000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-25

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000

ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.190000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-23
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-14377.600000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AVOLON HOLDINGS FUNDING LTD
b. LEI (if any) of issuer. (1)	635400ZRKEX9L1BKCH30
c. Title of the issue or description of the investment.	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 11/27 2.528
d. CUSIP (if any).	05401AAR2

At least one of the following other identifiers:

- ISIN	US05401AAR23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1726000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1458310.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1479701

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer 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.	2027-11-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.528
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U05PA2 PIMCO SWAPTION 3.19 CALL USD 2023102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZMNPQLBF766

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.19000 10/25/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I9X6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000

Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.19000 10/25/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I9X6
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.190000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-25

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.190000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-23
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6949.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U05QA1 PIMCO SWAPTION 3.14 PUT USD 20231023
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ4629SGJZ87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-21807.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0022127

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.14000 10/25/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I9Y4
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.14000 10/25/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I9Y4
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.140000
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-25

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.140000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-23
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-14782.500000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U05RA0 PIMCO SWAPTION 3.14 CALL USD 2023102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZMNPQLBF766

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 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) Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants. ☐ Put ☒ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. ☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.14000 10/25/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01I9Z1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.14000 10/25/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01I9Z1
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.140000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-25

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.140000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-23
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	7024.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U06DA3 PIMCO SWAPTION 2.973 CALL USD 202310
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZN3ZHBSWV48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.97300 10/27/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IAY2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.97300 10/27/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IAY2
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.973000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-27

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.970000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-25
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6874.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U06EA2 PIMCO SWAPTION 2.973 PUT USD 2023102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZD5PM6R4B86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-23433.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0023778

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.97300 10/27/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IAZ9
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.97300 10/27/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IAZ9
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.973000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1

Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-27

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.970000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-25
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-16558.900000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U07UA2 PIMCO SWAPTION 2.841 PUT USD 2023102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ9G6Z9JG976

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-24583.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0024944

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.84100 10/31/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IDO1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.84100 10/31/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IDO1
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.841000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.840000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-27
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-17733.500000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U07VA1 PIMCO SWAPTION 2.841 CALL USD 202310
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ11TVC49KT7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	RFR USD SOFR/2.84100 10/31/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IDP8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.84100 10/31/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IDP8

If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.841000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-10-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.840000

vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-27
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6849.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U09MA7 PIMCO SWAPTION 3.0875 CALL USD 20231
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001NG84
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.08750 11/07/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IJ15
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.08750 11/07/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IJ15
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.087500
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-07

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.090000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-03
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6524.730000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U09NA6 PIMCO SWAPTION 3.0875 PUT USD 202311
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001NG92
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-19897.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0020189

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.08750 11/07/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IJ23
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.08750 11/07/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IJ23
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.087500
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000

Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-07

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.090000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-03
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-13372.110000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0ATA7 PIMCO SWAPTION 3.02 PUT USD 20231106
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZN8CHP29F41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-34107.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0034608

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.02000 11/08/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IL12
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.02000 11/08/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IL12
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.020000

Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-08

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.020000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-24357.450000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0AUA5 PIMCO SWAPTION 3.02 CALL USD 2023110
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ89LC1LR8K5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.02000 11/08/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IL20
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.02000 11/08/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IL20
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.020000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-08

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.020000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	9749.550000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0BIA7 PIMCO SWAPTION 2.91 PUT USD 20231110
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZDSDD0PZ3X2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-600000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-14214.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0014423

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.91000 11/14/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IPT7
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.91000 11/14/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IPT7
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.910000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-14

iii. Upfront payments or receipts

Upfront payments.	0.000000

ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.910000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-10
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-10232.400000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0BJA6 PIMCO SWAPTION 2.91 CALL USD 2023111
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ5M41PHHYC9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-600000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.91000 11/14/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IPU4
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.91000 11/14/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IPU4
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.910000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-14

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.910000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-10
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	3982.260000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0DIA3 PIMCO SWAPTION 2.845 CALL USD 202311
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001PCH3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000001

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.84500 11/15/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IV03
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.84500 11/15/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IV03
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate

Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.845000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.850000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-13
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	8854.440000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0DJA2 PIMCO SWAPTION 2.845 PUT USD 2023111
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001PCJ9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-34015.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0034514

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.84500 11/15/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IV11
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A

Title of issue.	RFR USD SOFR/2.84500 11/15/23-1Y LCH
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IV11
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.845000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-15
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.850000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-13
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-25160.100000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0E3A7 PIMCO SWAPTION 3.75 PUT USD 20231117
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZPPC5K3GYG2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-23303.850000

f. Exchange rate. g. Percentage value compared to net assets of the Fund.	-0.0023646

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-interest rate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.75000 11/21/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IWY8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.75000 11/21/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IWY8
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.750000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.750000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-17
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-17866.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0E4A6 PIMCO SWAPTION 2.25 CALL USD 2023111
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZC45Z1TD1J2

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.25000 11/21/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IWZ5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar

Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.25000 11/21/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IWZ5
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.250000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.250000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-17
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	5437.200000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0FJA7 PIMCO SWAPTION 3.65 PUT USD 20231120
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZGSXWP1CY26

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-1800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-29652.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0030087

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.	

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.65000 11/22/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IZU3

Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.65000 11/22/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IZU3
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.650000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-22

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.650000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-23374.800000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0FKA5 PIMCO SWAPTION 2.15 CALL USD 2023112
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZQHXRL77YH7

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-1800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.15000 11/22/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01IZV1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.15000 11/22/23-1Y LCH

At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IZV1
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.150000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-22

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.150000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6277.140000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0JXA3 PIMCO SWAPTION 3.65 PUT USD 20231201
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZCWHN2X1RV6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-38976.000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0039548

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	B4TYDEB6GKMZO031MB27

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.65000 12/05/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01JA79
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA

Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.65000 12/05/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01JA79
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.650000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-12-05

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.650000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-31536.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0JYA2 PIMCO SWAPTION 2.15 CALL USD 2023120
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ94D66GDQ11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-1.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000001

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	B4TYDEB6GKMZO031MB27

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.15000 12/05/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01JA87
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000

Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.15000 12/05/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01JA87
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.150000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-12-05

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.150000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	7438.800000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0LEA9 PIMCO SWAPTION 3.75 PUT USD 20231207
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTHLGBM3LT8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-25806.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0026185

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.75000 12/11/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01JFL3
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.75000 12/11/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01JFL3
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.750000
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-12-11

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.750000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-07
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-20494.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U0LFA8 PIMCO SWAPTION 2.25 CALL USD 2023120
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ8RY454TY71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-1.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000002

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 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) Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants. ☐ Put ☒ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. ☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.25000 12/11/23-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01JFM1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.25000 12/11/23-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01JFM1
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.250000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-12-11

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.250000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-07
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	5310.800000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U164I5 PIMCO FPPSWAPTION 0.82 CALL GBP
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001CP70
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-8100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-2407.450000
f. Exchange rate.	0.819600

g. Percentage value compared to net assets of the Fund.	-0.0002443

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	7H6GLXDRUGQFU57RNE97

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR GBP SONIO/0.82000 12/16/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01EWD3
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United Kingdom Pound
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

2. The reference instrument is an index or custom basket. (26)

Index name.	RFR GBP SONIO/0.82000 12/16/24-1Y LCH
Index identifier, if any.	N/A
Narrative description. (27)	N/A

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: Floating rate Index.	SONIA O/N Deposit Rates Swap
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	0.000000

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 rate.	0.820000
Payments: Base currency	United Kingdom Pound
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-12-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.000000

ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	N/A
ISO Currency Code.	GBP

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	0.820000
vi. Exercise Price Currency Code	United Kingdom Pound
vii. Expiration date.	2024-12-16
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	54796.780000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U173X1 IRO EUR 25Y P0.451 MAY25 0.451 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIB62030
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-627705.620000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0636913

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)	

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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	IRS EUR R 0.45100 05/27/25-25Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU017431
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 0.45100 05/27/25-25Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU017431
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	0.451000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2050-05-27

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	0.450000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2025-05-23
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-521718.160000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U386O4 PIMCO FPPSWAPTION 2.6875 PUT USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001LP13
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-20055.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0020350

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.68750 04/04/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HS66

Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.68750 04/04/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HS66
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.687500
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.690000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-02
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-13013.100000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U388O2 PIMCO FPPSWAPTION 2.697 PUT USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001LP05
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-59931.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0060810

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.69700 04/04/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HS82
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.69700 04/04/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HS82
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.697000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A

ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.700000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-02
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-38752.960000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U389O1 PIMCO FPPSWAPTION 2.6875 CALL USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001LP21
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-900000.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-140.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000143

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.68750 04/04/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HS90
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.68750 04/04/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HS90
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.687500

Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.690000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-02
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6901.650000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U391O7 PIMCO FPPSWAPTION 2.697 CALL USD

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001LP47
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-427.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000434

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.69700 04/04/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HSC3
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.69700 04/04/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HSC3
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1

Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.697000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.700000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-02
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	20750.720000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U39LA5 PIMCO SWAPTION 4.75 PUT USD 20240620
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002L498
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	75800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	323506.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0328252

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.75000 06/24/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VRS8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/4.75000 06/24/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VRS8
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	4.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-06-24

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	4.750000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-06-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	137796.820000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U39MA4 PIMCO SWAPTION 5.25 PUT USD 20240620
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002L480
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-75800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-158459.900000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0160784

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)	

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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.25000 06/24/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VRT6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.25000 06/24/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VRT6
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	5.250000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-06-24

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.250000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-06-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-63709.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3DIA0 PIMCO SWAPTION 4.75 PUT USD 20240710
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002M5L8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	66760.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0067739

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.75000 07/12/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01W3H6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts

Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/4.75000 07/12/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01W3H6
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1

Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	4.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-07-12

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	4.750000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-07-10
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	23160.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3DJA9 PIMCO SWAPTION 5.25 PUT USD 20240710
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002M5K0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-16000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-33356.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0033846

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.25000 07/12/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01W3I4
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.25000 07/12/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01W3I4
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	5.250000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-07-12

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.250000
vi. Exercise Price Currency Code	United States Dollar

vii. Expiration date.	2024-07-10
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-9356.800000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3E1A6 PIMCO SWAPTION 4.75 PUT USD 20240715
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002MBR8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	80085.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0081260

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-interest rate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

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, National Association	B4TYDEB6GKMZO031MB27

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.75000 07/17/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01W4J1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/4.75000 07/17/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01W4J1
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	4.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-07-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	4.750000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-07-15
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	41285.140000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3E2A5 PIMCO SWAPTION 5.25 PUT USD 20240715
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002MBQ0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-19400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-40212.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0040802

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	B4TYDEB6GKMZO031MB27

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.25000 07/17/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01W4K8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.25000 07/17/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01W4K8
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	5.250000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day

Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-07-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.250000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-07-15
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-20812.320000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3U4A7 PIMCO SWAPTION 2.9 CALL EUR 20230929
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZCXM03LH9S9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-3400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-0.360000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	E57ODZWZ7FF32TWEFA76

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Citibank, National Association	E57ODZWZ7FF32TWEFA76

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	IRS EUR R 2.90000 10/03/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X9F2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 2.90000 10/03/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X9F2
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000

Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	2.900000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.900000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2023-09-29
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	13332.210000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3U5A6 PIMCO SWAPTION 3.3 PUT EUR 20230929
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZM4QQDBMSR7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-3400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-22870.600000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0023206

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	E57ODZWZ7FF32TWEFA76

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Citibank, National Association	E57ODZWZ7FF32TWEFA76

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	IRS EUR R 3.30000 10/03/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X9G0
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 3.30000 10/03/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X9G0

If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.300000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A

v. Exercise price or rate.	3.300000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2023-09-29
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-9454.220000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3U6A5 PIMCO SWAPTION 4.17 PUT USD 20230929
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002QW62
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-21656.970000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0021975

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	7H6GLXDRUGQFU57RNE97

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.17000 10/03/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X9H8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA

Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/4.17000 10/03/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X9H8
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	4.170000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	4.170000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-09-29
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-11194.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3U7A4 PIMCO SWAPTION 3.72 CALL USD 2023092
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	OP002QW54

identifier used Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	7H6GLXDRUGQFU57RNE97

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.72000 10/03/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X9I6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	

Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.72000 10/03/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X9I6
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

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 rate.	3.720000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.720000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-09-29
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	10462.230000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3V9A0 PIMCO SWAPTION 4.03 PUT USD 20231002
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002R2F3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-7702.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0007816

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.03000 10/04/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XCO9
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/4.03000 10/04/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XCO9
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	4.030000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	4.030000
vi. Exercise Price Currency Code	United States Dollar

vii. Expiration date.	2023-10-02
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-6317.600000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3VAA8 PIMCO SWAPTION 3.58 CALL USD 2023100
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002R2D8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-0.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.58000 10/04/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XCP6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.58000 10/04/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XCP6
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.580000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-04

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.580000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-02
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1384.960000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3W6A1 PIMCO SWAPTION 4.175 PUT USD 2023100
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002R834
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1600000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-15434.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0015661

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	E57ODZWZ7FF32TWEFA76

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Citibank, National Association	E57ODZWZ7FF32TWEFA76

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.17500 10/10/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XEY5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/4.17500 10/10/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XEY5
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	4.175000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day

Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	4.170000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-9694.240000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3W7A0 PIMCO SWAPTION 3.725 CALL USD 202310
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002R826
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1600000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-7.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000008

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	E57ODZWZ7FF32TWEFA76

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Citibank, National Association	E57ODZWZ7FF32TWEFA76

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.72500 10/10/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XEZ2

Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.72500 10/10/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XEZ2
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.725000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.730000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	5732.160000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3WUA4 PIMCO SWAPTION 3.4 PUT EUR 20231009
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZRWKB52M2Z0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1172.120000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0001189

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 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) Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants. ☒ Put ☐ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. ☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	IRS EUR R 3.40000 10/11/23-5Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XGO5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 3.40000 10/11/23-5Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XGO5
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.400000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-11

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.400000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2023-10-09
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	128.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3WVA3 PIMCO SWAPTION 3.1 CALL EUR 20231009
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZXN9LZ4MQY5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-46.040000
f. Exchange rate.	0.945900

g. Percentage value compared to net assets of the Fund.	-0.0000047

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	IRS EUR R 3.10000 10/11/23-5Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XGP2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	

Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 3.10000 10/11/23-5Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XGP2
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	3.100000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-11

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.100000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2023-10-09
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1254.550000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3XEA0 PIMCO SWAPTION 3.38 PUT EUR 20231012
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZXRF13PDJD5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1659.780000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0001684

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	IRS EUR R 3.38000 10/16/23-5Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XIW5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 3.38000 10/16/23-5Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XIW5
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.380000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.380000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2023-10-12
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-376.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3XFA9 PIMCO SWAPTION 3.08 CALL EUR 2023101
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002RTT4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-101.280000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0000103

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	IRS EUR R 3.08000 10/16/23-5Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XIX3

Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 3.08000 10/16/23-5Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XIX3
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	3.080000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.080000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2023-10-12
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1181.940000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3YFA7 PIMCO SWAPTION 3.1 CALL EUR 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ7MDBSKW897

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-178.680000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0000181

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 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) Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants. ☐ Put ☒ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. ☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	IRS EUR R 3.10000 10/18/23-5Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XLP6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 3.10000 10/18/23-5Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XLP6
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	3.100000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-18

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.100000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2023-10-16
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	921.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U3YGA6 PIMCO SWAPTION 3.4 PUT EUR 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZQLRY28RB27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1577.150000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0001600

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	IRS EUR R 3.40000 10/18/23-5Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XLQ4
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Euro Member Countries
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	IRS EUR R 3.40000 10/18/23-5Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XLQ4
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.400000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-18

iii. Upfront payments or receipts

Upfront payments.	0.000000

ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	N/A
ISO Currency Code.	EUR

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.400000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2023-10-16
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-477.120000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BAIN CAPITAL CREDIT CLO 2017-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BAIN CAPITAL CREDIT CLO, LIMIT BCC 2017 1A A1R 144A
d. CUSIP (if any).	05682QAQ9

At least one of the following other identifiers:

- ISIN	US05682QAQ91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1673439.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1669659.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1694151

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)	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.	2030-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.55775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U43FA4 PIMCO SWAPTION 4.45 PUT USD 20231027
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002T7P2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-4514.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0004581

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	7H6GLXDRUGQFU57RNE97

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.45000 10/31/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XW90
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/4.45000 10/31/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XW90
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	4.450000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	4.450000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-27
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-1229.400000

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U43GA3 PIMCO SWAPTION 3.95 CALL USD 2023102
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002T7N7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-2392.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0002428

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	7H6GLXDRUGQFU57RNE97

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

Identification of investment.

Name of issuer (if any).	N/A

LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.95000 10/31/23-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XWA7
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.95000 10/31/23-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XWA7
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.950000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A

v. Exercise price or rate.	3.950000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-27
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	892.170000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U43TA9 PIMCO SWAPTION 5.5 PUT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002TBZ5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36173.360000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0036704

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 03/28/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XWX7
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA

Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 03/28/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XWX7
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-03-28

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-03-26
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-6777.640000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U43UA7 PIMCO SWAPTION 5.5 PUT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002TBY8

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36303.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0036836

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 03/28/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XWY5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar

Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 03/28/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XWY5
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-03-28

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-03-26
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-5546.520000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U44AA7 PIMCO SWAPTION 5.5 PUT USD 20240326
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002TG56
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	30300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39426.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0040005

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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 & CO. LLC	9R7GPTSO7KV3UQJZQ078

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 03/28/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	SWU01XY56
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 03/28/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XY56
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-03-28

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-03-26
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-2387.640000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U460O3 PIMCO FPPSWAPTION 2.721 PUT USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZTB173P5MD1

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-21805.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0022126

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)	

Item C.5. Country of investment or issuer.	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.72100 04/10/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HXQ6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.72100 04/10/24-1Y LCH

At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HXQ6
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.721000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.720000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-14255.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U461O2 PIMCO FPPSWAPTION 2.721 CALL USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ0X3JB7HJM0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-180.600000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0000183

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.72100 04/10/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HXR4
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA

Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.72100 04/10/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HXR4
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.721000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.720000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	7369.400000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U474O7 PIMCO FPPSWAPTION 2.835 CALL USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ0X3JB7HJM0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-309.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000314

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.83500 04/10/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HYB8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.83500 04/10/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HYB8
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.835000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.840000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	11127.900000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U477O4 PIMCO FPPSWAPTION 2.835 PUT USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTB173P5MD1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-31145.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0031602

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.83500 04/10/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HYE2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.83500 04/10/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HYE2
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.835000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.840000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-19707.600000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U478O3 PIMCO FPPSWAPTION 2.785 PUT USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTB173P5MD1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-31830.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0032297

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	RFR USD SOFR/2.78500 04/10/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HYF9
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.78500 04/10/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HYF9

If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.785000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A

v. Exercise price or rate.	2.790000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-20280.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U479O2 PIMCO FPPSWAPTION 2.785 CALL USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ0X3JB7HJM0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-291.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000296

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-interest rate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.78500 04/10/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HYH5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.78500 04/10/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HYH5
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.785000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.790000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	11258.100000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U749I9 PIMCO SWAPTION 2.31 PUT USD 20240111
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ1D400QQ7T4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-29600000.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-829779.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0841951

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	B4TYDEB6GKMZO031MB27

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.31000 01/16/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01G2F6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.31000 01/16/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01G2F6
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.310000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-01-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.310000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-01-11
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-734295.890000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	317U750I5 PIMCO SWAPTION 2.18 PUT USD 20240111
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ75CCVTNNW0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	537402.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0545285

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Swaption

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, National Association	B4TYDEB6GKMZO031MB27

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.18000 01/16/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01G2G4
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.18000 01/16/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01G2G4
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1

Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.180000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-01-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	2.180000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-01-11
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	443116.650000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CCS AUD R US3ML/AUD3MBBSW+29 AZD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	XCS112236
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	6292.750000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0006385

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)	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)	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	Australia and New Zealand Banking Group	JHE42UYNWWTJB8YTTU19

i. Amount and description of currency sold.

Amount of currency sold.	-3540980.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	4700000.000000
Description of currency purchased.	Australia Dollar
iii. Settlement date.	2031-01-04
iv. Unrealized appreciation or depreciation. (24)	-16267.830000

v. Unrealized appreciation or depreciation. (24)	-16267.830000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CCS AUD R US3ML/AUD3MBBSW+42 CBK
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	XCS220633
Description of other unique identifier.	Internal ID
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	13391.360000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0013588
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)	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)	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	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	-5451000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	7900000.000000
Description of currency purchased.	Australia Dollar
iii. Settlement date.	2029-07-31
iv. Unrealized appreciation or depreciation. (24)	12204.960000

v. Unrealized appreciation or depreciation. (24)	12204.960000

Item C.12. Securities lending.

a. Does any amount of this investment	

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CCS AUD R US3ML/AUD3MBBSW+42.25 GLM
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	XCS0069R0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-15718.120000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	-0.0015949

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)	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)	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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

i. Amount and description of currency sold.

Amount of currency sold.	-5313000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	7700000.000000
Description of currency purchased.	Australia Dollar
iii. Settlement date.	2029-08-01
iv. Unrealized appreciation or depreciation. (24)	12397.690000

v. Unrealized appreciation or depreciation. (24)	12397.690000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS AUD 1.75000 03/16/22-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ3HH9WDLL11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-495830.070000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	-0.0503103

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	AUD-BBR-BBSW-Bloomberg 6M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	1.750000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	0.000000

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.	AUD-BBR-BBSW-Bloomberg 6M
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-03-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	-25594.050000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	8900000.000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-470236.020000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	IRS AUD 1.75000 06/16/21-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ05YXKG46T2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-1707703.140000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	-0.1732752

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	AUD-BBR-BBSW-Bloomberg 6M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	1.750000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	0.000000

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.	AUD-BBR-BBSW-Bloomberg 6M
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-06-16
iii. Upfront payments or receipts	
Upfront payments.	160694.800000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	13400000.000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-1868397.940000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS AUD 4.00000 06/21/23-10Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZZJRF7QNT72

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar

e. Value. (4)	-1452356.690000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	-0.1473660

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	AUD-BBR-BBSW-Bloomberg 6M

Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.000000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	0.000000

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.	AUD-BBR-BBSW-Bloomberg 6M
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-06-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	-640743.810000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	36900000.000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-811612.880000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS AUD 4.25000 03/15/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZCBY2KKRPM2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-432616.080000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	-0.0438962

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	AUD-BBR-BBSW-Bloomberg 6M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.250000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	0.000000

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.	AUD-BBR-BBSW-Bloomberg 6M
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-03-15

iii. Upfront payments or receipts

Upfront payments.	268317.870000
ISO Currency Code.	Australia Dollar
Upfront receipts.	0.000000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	18100000.000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-700933.950000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	IRS AUD 4.25000 09/15/27-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZL7G18Q36M4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-40436.040000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	-0.0041029

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	AUD-BBR-BBSW-Bloomberg 6M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.250000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	0.000000

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.	AUD-BBR-BBSW-Bloomberg 6M
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2032-09-15
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	-2850.610000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	2300000.000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-37585.430000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS AUD 4.50000 09/15/27-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZL7G18Q36M4

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar

e. Value. (4)	-1734339.310000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	-0.1759779

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	AUD-BBR-BBSW-Bloomberg 6M

Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.500000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	0.000000

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.	AUD-BBR-BBSW-Bloomberg 6M
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2032-09-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	-1570318.600000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	150500000.000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-164020.710000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS AUD 4.75000 12/20/28-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZYM9TRRM7W8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-409956.010000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	-0.0415969

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	AUD-BBR-BBSW-Bloomberg 6M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.750000
Receipts: Base currency.	Australia Dollar
Receipts: Amount.	0.000000

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.	AUD-BBR-BBSW-Bloomberg 6M
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Australia Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Australia Dollar
Upfront receipts.	-205229.970000
ISO Currency Code.	Australia Dollar
iv. Notional amount.	46500000.000000
ISO Currency Code.	AUD
v. Unrealized appreciation or depreciation. (24)	-204726.040000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	IRS CAD 1.22000 03/03/20-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ5K0L9TJKF1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-259688.450000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0263498

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CAD-BA-CDOR 3M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	1.220000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CAD-BA-CDOR 3M
Payments: Floating rate Spread.	0.000000
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	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-03-03
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	0.000000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	5700000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-259688.450000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CAD 1.25000 06/16/21-10Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZCQBR3PZSS4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar

e. Value. (4)	-1126201.040000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.1142720

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CAD-BA-CDOR 3M

Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	1.250000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CAD-BA-CDOR 3M
Payments: Floating rate Spread.	0.000000
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	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-06-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-392081.920000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	6800000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-734119.120000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CAD 1.50000 06/17/20-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZHNFJFZNMQ6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-192962.730000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0195793

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CAD-BA-CDOR 3M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	1.500000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CAD-BA-CDOR 3M
Payments: Floating rate Spread.	0.000000
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	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-06-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-160500.040000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	1400000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-32462.690000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	IRS CAD 1.50000 06/17/20-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ44ZY40YX11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-299853.740000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0304252

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CAD-BA-CDOR 3M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	1.500000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CAD-BA-CDOR 3M
Payments: Floating rate Spread.	0.000000
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	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-06-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-43486.530000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	5400000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-256367.210000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CAD 1.71250 10/02/19-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTYXBJD1LV1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar

e. Value. (4)	-148531.180000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0150710

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CAD-BA-CDOR 3M

Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	1.712500
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CAD-BA-CDOR 3M
Payments: Floating rate Spread.	0.000000
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	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-10-02

iii. Upfront payments or receipts

Upfront payments.	315.160000
ISO Currency Code.	Canada Dollar
Upfront receipts.	0.000000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	1200000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-148846.340000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CAD 3.25000 03/15/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZH17B10TKL4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	405483.660000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	0.0411431

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CAD-BA-CDOR 3M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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: Floating rate Index.	CAD-BA-CDOR 3M
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3

Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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 rate.	3.250000
Payments: Base currency	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-03-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-28041.280000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	9050000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	433524.940000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	IRS CNY 2.25000 12/21/22-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ4QWDM2N8R7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	15122.480000
f. Exchange rate.	7.304100
g. Percentage value compared to net assets of the Fund.	0.0015344

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CHINA FIXING REPO RATES 7 DAY
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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: Floating rate Index.	CHINA FIXING REPO RATES 7 DAY
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	7
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	7
Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	0.000000

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 rate.	2.250000
Payments: Base currency	China Yuan Renminbi
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-12-21

iii. Upfront payments or receipts

Upfront payments.	130016.090000
ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	0.000000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	41300000.000000
ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	-114893.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CNY 2.50000 06/15/22-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZDZCM5QKYW1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-87794.860000
f. Exchange rate.	7.304100

g. Percentage value compared to net assets of the Fund.	-0.0089083

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CHINA FIXING REPO RATES 7 DAY
Index identifier, if any.	N/A
Narrative description. (27)	N/A

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: Floating rate Index.	CHINA FIXING REPO RATES 7 DAY
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	7
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	7
Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	0.000000

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 rate.	2.500000
Payments: Base currency	China Yuan Renminbi
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-06-15

iii. Upfront payments or receipts

Upfront payments.	90029.000000
ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	0.000000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	77300000.000000
ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	-177823.860000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CNY 2.50000 09/21/22-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZXTPLSCDGH9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-82227.140000
f. Exchange rate.	7.304100
g. Percentage value compared to net assets of the Fund.	-0.0083433

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CHINA FIXING REPO RATES 7 DAY
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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: Floating rate Index.	CHINA FIXING REPO RATES 7 DAY
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	7
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	7

Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	0.000000

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 rate.	2.500000
Payments: Base currency	China Yuan Renminbi
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-09-21

iii. Upfront payments or receipts

Upfront payments.	105696.250000
ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	0.000000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	77200000.000000
ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	-187923.390000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CNY 2.50000 12/21/22-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ4QWDM2N8R7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-481514.060000
f. Exchange rate.	7.304100
g. Percentage value compared to net assets of the Fund.	-0.0488577

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CHINA FIXING REPO RATES 7 DAY
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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: Floating rate Index.	CHINA FIXING REPO RATES 7 DAY
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	7
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	7
Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	0.000000

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 rate.	2.500000
Payments: Base currency	China Yuan Renminbi
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-12-21

iii. Upfront payments or receipts

Upfront payments.	760887.320000

ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	0.000000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	483000000.000000
ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	-1242401.380000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CNY 2.75000 06/21/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZBXNSQTXQ00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-389142.830000
f. Exchange rate.	7.304100
g. Percentage value compared to net assets of the Fund.	-0.0394851

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CHINA FIXING REPO RATES 7 DAY
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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: Floating rate Index.	CHINA FIXING REPO RATES 7 DAY
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	7
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	7
Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	0.000000

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 rate.	2.750000
Payments: Base currency	China Yuan Renminbi
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-06-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	-285793.420000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	165900000.000000
ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	-103349.410000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS CNY 3.00000 03/15/23-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZBLZSPL8LP4

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-164773.190000
f. Exchange rate.	7.304100
g. Percentage value compared to net assets of the Fund.	-0.0167190

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	CHINA FIXING REPO RATES 7 DAY
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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: Floating rate Index.	CHINA FIXING REPO RATES 7 DAY
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	7
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	7
Receipts: Base currency.	China Yuan Renminbi
Receipts: Amount.	0.000000

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 rate.	3.000000
Payments: Base currency	China Yuan Renminbi
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-03-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	China Yuan Renminbi
Upfront receipts.	-91202.770000
ISO Currency Code.	China Yuan Renminbi
iv. Notional amount.	43300000.000000
ISO Currency Code.	CNY
v. Unrealized appreciation or depreciation. (24)	-73570.420000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 0.05400 05/27/25-25Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZH2FS7Q5L00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	205603.680000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0208620

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU017449-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	0.054000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2050-05-27

iii. Upfront payments or receipts

Upfront payments.	0.000000

ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	400000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	205603.680000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 0.06350 11/17/22-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZT0MVWZS082

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	184157.210000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0186858

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU016KP6-Euribor 6 Month ACT/360

If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	0.063500
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2052-11-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	300000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	184157.210000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 0.45000 12/15/20-15Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZQP8WSMLM87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	31855.790000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0032323

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU00XH23-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Euribor 6 Month ACT/360

Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	0.450000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2035-12-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-8930.910000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	100000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	40786.700000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 0.55000 08/10/22-2Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZC47074FN91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-29280.780000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0029710

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01KR29-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	0.550000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-08-10
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-2776.970000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	800000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-26503.810000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 0.65000 04/12/22-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZK8JY48Z0W2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-259375.940000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0263181

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HY44-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	0.650000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-04-12

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-12503.370000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	2300000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-246872.570000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 0.65000 05/11/22-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZZK02967WL5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-180622.550000
f. Exchange rate.	0.945900

g. Percentage value compared to net assets of the Fund.	-0.0183272

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IOA9-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	0.650000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-05-11

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-12066.340000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	1600000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-168556.210000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 0.70000 04/11/22-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ6BGQTD7N97

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-144162.220000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0146277

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HX03-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	0.700000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-04-11

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-6377.380000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	1300000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-137784.840000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 1.00000 03/30/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZGFRL8774B9

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-77825.530000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0078967

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HP93-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.000000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-03-30
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-27620.920000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	6846000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-50204.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 1.00000 05/13/22-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ92JDJRCJM9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-277073.970000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0281138

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IQW9-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.000000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-05-13
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-10227.950000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	2800000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-266846.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 1.00000 05/18/22-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZW7R5MWPHW2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries

e. Value. (4)	-128726.360000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0130615

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A

Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01IVA1-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.000000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-05-18

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-4867.900000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	1300000.000000

ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-123858.460000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.10000 04/05/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJXRN061KT4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-68708.950000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0069717

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 3 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01QPZ5-Euribor 3 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.100000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 3 Month ACT/360
Payments: Floating rate Spread.	0.000000
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	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-04-05

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-14794.750000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	7600000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-53914.200000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.10000 04/06/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZYKDQYFXWL9

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-34938.570000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0035451

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 3 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01QQB7-Euribor 3 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.100000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 3 Month ACT/360
Payments: Floating rate Spread.	0.000000
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	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-04-06

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-7356.440000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	3800000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-27582.130000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	IRS EUR 2.10000 04/13/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJRZ6QZKZ46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-104640.380000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0106175

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 3 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01RA14-Euribor 3 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.100000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 3 Month ACT/360
Payments: Floating rate Spread.	0.000000
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	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-04-13

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-25915.540000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	11200000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-78724.840000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.10000 05/16/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ87DPRPJWQ2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-36484.270000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0037019

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 3 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01UU98-Euribor 3 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.100000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 3 Month ACT/360
Payments: Floating rate Spread.	0.000000
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	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-05-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries

Upfront receipts.	-9196.480000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	3900000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-27287.790000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.10000 05/17/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ2YF7THGW84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-8387.130000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0008510

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-interest rate

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer. Title of issue.	N/A Euribor 3 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01UUU1-Euribor 3 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	2.100000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 3 Month ACT/360
Payments: Floating rate Spread.	0.000000
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	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-05-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-1650.510000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	900000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-6736.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.25000 04/26/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ0VCQHLW639

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-20062.100000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0020356

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 3 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01RID0-Euribor 3 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.250000

Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 3 Month ACT/360
Payments: Floating rate Spread.	0.000000
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	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-04-26

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-7486.730000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	2600000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-12575.370000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.25000 04/28/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZW0V518KTW4

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-19357.500000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0019641

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 3 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01RKM7-Euribor 3 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.250000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 3 Month ACT/360

Payments: Floating rate Spread.	0.000000
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	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-04-28
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-4539.050000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	2500000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-14818.450000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.25000 05/03/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- ISIN	EZL0Z2V66S46

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-18235.830000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0018503

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 3 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01RMD5-Euribor 3 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.250000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 3 Month ACT/360
Payments: Floating rate Spread.	0.000000
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	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-05-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-4365.700000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	2400000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-13870.130000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.25000 09/21/22-15Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ21W4C32WT2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-957159.920000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0971200

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01JYH1-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.250000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2037-09-21

iii. Upfront payments or receipts

Upfront payments.	332622.580000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	7000000.000000
ISO Currency Code.	EUR

v. Unrealized appreciation or depreciation. (24)	-1289782.500000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.55000 06/28/27-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZP5JL3VHYM9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1645342.810000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.1669477

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01JXF6-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.550000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2032-06-28

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-1483040.410000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	54500000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-162302.400000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 2.75000 03/20/24-30Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZWN7TKM1TV4

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2689030.080000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2728473

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XDS9-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries

Receipts: Amount.	0.000000

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 rate.	2.750000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2054-03-20

iii. Upfront payments or receipts

Upfront payments.	455990.190000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	47000000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	2233039.890000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 3.00000 03/15/28-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJW664VCTM0

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	218787.230000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0221996

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NRY3-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	3.000000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-03-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-168799.950000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	16850000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	387587.180000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 3.00000 03/19/25-2Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZQV7K5PS5J2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-112156.680000
f. Exchange rate.	0.945900

g. Percentage value compared to net assets of the Fund.	-0.0113802

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NRX5-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.000000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-03-19

iii. Upfront payments or receipts

Upfront payments.	247794.910000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	38050000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-359951.590000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 3.00000 03/20/24-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZXZ79Q6XK61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-3865646.510000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.3922349

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XDO8-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.000000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-03-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-1467809.870000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	131600000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-2397836.640000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 3.25000 03/20/24-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZGYZYM6LC63

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-307363.830000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0311872

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XDN0-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.250000
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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.	Euribor 6 Month ACT/360
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-03-20
iii. Upfront payments or receipts	
Upfront payments.	962911.780000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	160300000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-1270275.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS EUR 3.50000 03/20/24-2Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZGJVWTDS9K8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	115324.310000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0117016

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Euribor 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XDM2-Euribor 6 Month ACT/360
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Euribor 6 Month ACT/360
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Euro Member Countries
Receipts: Amount.	0.000000

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 rate.	3.500000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2026-03-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-46663.270000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	134500000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	161987.580000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS KRW 3.50000 09/20/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZG2BSX9H242

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-308118.480000

f. Exchange rate.	1349.400000
g. Percentage value compared to net assets of the Fund.	-0.0312638

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	SOUTH KOREAN WON 3 MONTH
Index identifier, if any.	N/A

Narrative description. (27)	N/A
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.	3.500000
Receipts: Base currency.	Korea (South) Won
Receipts: Amount.	0.000000

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.	SOUTH KOREAN WON 3 MONTH
Payments: Floating rate Spread.	0.000000
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	Korea (South) Won
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-09-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Korea (South) Won
Upfront receipts.	-261925.090000
ISO Currency Code.	Korea (South) Won
iv. Notional amount.	29567230000.000000
ISO Currency Code.	KRW
v. Unrealized appreciation or depreciation. (24)	-46193.390000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS MYR P 3.50000 09/20/23-5Y GST
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XO57
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	271166.180000
f. Exchange rate.	4.695200
g. Percentage value compared to net assets of the Fund.	0.0275144

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)	

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.

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	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Klibor Interbank Offered Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XO57-Klibor Interbank Offered Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Klibor Interbank Offered Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	Malaysia Ringgit
Receipts: Amount.	0.000000

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 rate.	3.500000
Payments: Base currency	Malaysia Ringgit
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-09-20

iii. Upfront payments or receipts

Upfront payments.	254902.460000
ISO Currency Code.	Malaysia Ringgit
Upfront receipts.	0.000000
ISO Currency Code.	Malaysia Ringgit
iv. Notional amount.	73240000.000000
ISO Currency Code.	MYR
v. Unrealized appreciation or depreciation. (24)	16263.720000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS MYR P 3.75000 09/20/23-10Y GST
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XP80
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	204001.760000
f. Exchange rate.	4.695200
g. Percentage value compared to net assets of the Fund.	0.0206994

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)	

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.

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	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Klibor Interbank Offered Rate

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XP80-Klibor Interbank Offered Rate
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Klibor Interbank Offered Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month

Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	Malaysia Ringgit
Receipts: Amount.	0.000000

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 rate.	3.750000
Payments: Base currency	Malaysia Ringgit
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-09-20

iii. Upfront payments or receipts

Upfront payments.	179256.240000
ISO Currency Code.	Malaysia Ringgit
Upfront receipts.	0.000000
ISO Currency Code.	Malaysia Ringgit
iv. Notional amount.	28300000.000000
ISO Currency Code.	MYR
v. Unrealized appreciation or depreciation. (24)	24745.520000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS NOK 1.63500 03/18/20-5Y LCH

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ5ZYNRNV7J4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	50039.440000
f. Exchange rate.	10.696700
g. Percentage value compared to net assets of the Fund.	0.0050773

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	NOK-NIBOR-NIBR-Bloomberg 6M

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU00ZE21-NOK-NIBOR-NIBR-Bloomberg 6M
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	NOK-NIBOR-NIBR-Bloomberg 6M
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Norway Krone
Receipts: Amount.	0.000000

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 rate.	1.635000
Payments: Base currency	Norway Krone
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-03-18
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Norway Krone
Upfront receipts.	0.000000
ISO Currency Code.	Norway Krone
iv. Notional amount.	13300000.000000
ISO Currency Code.	NOK
v. Unrealized appreciation or depreciation. (24)	50039.440000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS NOK 1.99300 11/12/19-5Y CME
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ2TW832HDP4

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone

e. Value. (4)	25457.080000
f. Exchange rate.	10.696700
g. Percentage value compared to net assets of the Fund.	0.0025830

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)	

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.

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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A

Title of issue.	NOK-NIBOR-NIBR-Bloomberg 6M
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU00XO33-NOK-NIBOR-NIBR-Bloomberg 6M
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	NOK-NIBOR-NIBR-Bloomberg 6M
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Norway Krone
Receipts: Amount.	0.000000

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 rate.	1.993000
Payments: Base currency	Norway Krone
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-11-12
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Norway Krone
Upfront receipts.	-4703.780000
ISO Currency Code.	Norway Krone
iv. Notional amount.	8900000.000000
ISO Currency Code.	NOK

v. Unrealized appreciation or depreciation. (24)	30160.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS NOK 3.03300 03/15/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZHXCTMGCW10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	2087649.490000
f. Exchange rate.	10.696700
g. Percentage value compared to net assets of the Fund.	0.2118272

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	NOK-NIBOR-NIBR-Bloomberg 6M

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OJ53-NOK-NIBOR-NIBR-Bloomberg 6M
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	NOK-NIBOR-NIBR-Bloomberg 6M
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	6
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	6
Receipts: Base currency.	Norway Krone
Receipts: Amount.	0.000000

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 rate.	3.033000
Payments: Base currency	Norway Krone
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-03-15

iii. Upfront payments or receipts

Upfront payments.	1134451.060000
ISO Currency Code.	Norway Krone
Upfront receipts.	0.000000
ISO Currency Code.	Norway Krone
iv. Notional amount.	510690000.000000
ISO Currency Code.	NOK
v. Unrealized appreciation or depreciation. (24)	953198.430000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS NZD 3.75000 06/15/22-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZPZW7HG4XV7

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-272088.160000
f. Exchange rate.	1.668500
g. Percentage value compared to net assets of the Fund.	-0.0276079

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	NEW ZEALAND
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	NZ$ Bank Bill 3M FRA
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	3.750000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	0.000000

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.	NZ$ Bank Bill 3M FRA
Payments: Floating rate Spread.	0.000000
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	0.000000

ii. Termination or maturity date.	2027-06-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	-17895.390000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	10200000.000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-254192.770000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS NZD 4.00000 06/14/23-1Y (WHT) LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZY6D9SGYNZ0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-132516.170000
f. Exchange rate.	1.668500
g. Percentage value compared to net assets of the Fund.	-0.0134460

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)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NEW ZEALAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	NZ$ Bank Bill 3M FRA
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.000000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	0.000000

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.	NZ$ Bank Bill 3M FRA
Payments: Floating rate Spread.	0.000000
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	0.000000

ii. Termination or maturity date.	2024-06-14

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	-112385.690000

ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	64100000.000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-20130.480000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS NZD 4.75000 03/20/24-1Y (RED) LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTJ2CQYQH84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-921517.740000
f. Exchange rate.	1.668500
g. Percentage value compared to net assets of the Fund.	-0.0935035

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)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	NEW ZEALAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	NZ$ Bank Bill 3M FRA
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.750000
Receipts: Base currency.	New Zealand Dollar
Receipts: Amount.	0.000000

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.	NZ$ Bank Bill 3M FRA
Payments: Floating rate Spread.	0.000000
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	0.000000

ii. Termination or maturity date.	2025-03-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	New Zealand Dollar
Upfront receipts.	-71908.230000
ISO Currency Code.	New Zealand Dollar
iv. Notional amount.	145700000.000000
ISO Currency Code.	NZD
v. Unrealized appreciation or depreciation. (24)	-849609.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IRS PLN 2.58500 10/14/21-8Y CME
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZBYYLYCF752
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Poland Zloty
e. Value. (4)	-223989.370000
f. Exchange rate.	4.368600
g. Percentage value compared to net assets of the Fund.	-0.0227275
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)	
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.

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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

2. The reference instrument is an index or custom basket. (26)

Index name.	WIBOR PLN 6M
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	2.585000
Receipts: Base currency.	Poland Zloty
Receipts: Amount.	0.000000

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.	WIBOR PLN 6M
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	6
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	6
Payments: Base currency	Poland Zloty
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-10-14
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Poland Zloty
Upfront receipts.	0.000000
ISO Currency Code.	Poland Zloty
iv. Notional amount.	8600000.000000
ISO Currency Code.	PLN
v. Unrealized appreciation or depreciation. (24)	-223989.370000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS CAD CAONREPO/3.2500 06/21/23-10Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZMNXPNK80P0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-849878.240000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0862344

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CANADIAN ON REPO RATE CORRA

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OT52-CANADIAN ON REPO RATE CORRA
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.250000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CANADIAN ON REPO RATE CORRA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-06-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-294052.400000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	15000000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-555825.840000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS CAD CAONREPO/3.2500 06/21/23-30Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZH5J06950F3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	577617.360000
f. Exchange rate.	1.358200

g. Percentage value compared to net assets of the Fund.	0.0586090

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CANADIAN ON REPO RATE CORRA

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OT60-CANADIAN ON REPO RATE CORRA
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	CANADIAN ON REPO RATE CORRA
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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 rate.	3.250000
Payments: Base currency	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-06-21

iii. Upfront payments or receipts

Upfront payments.	72452.120000
ISO Currency Code.	Canada Dollar
Upfront receipts.	0.000000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	6800000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	505165.240000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZZ735MN3P23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-77959.690000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0079103

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CANADIAN ON REPO RATE CORRA

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01V9Z2-CANADIAN ON REPO RATE CORRA
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.250000

Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CANADIAN ON REPO RATE CORRA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-11645.600000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	1500000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-66314.090000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS CAD CAONREPO/3.25000 06/21/23-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZBJZ1Q1Q259

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-2117213.320000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.2148269

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CANADIAN ON REPO RATE CORRA

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OT45-CANADIAN ON REPO RATE CORRA
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.250000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CANADIAN ON REPO RATE CORRA

Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-06-21
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-107776.890000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	55600000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-2009436.430000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS CAD CAONREPO/3.25000 12/20/23-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- ISIN	EZPMRKJSB9S9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-91574.890000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0092918

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CANADIAN ON REPO RATE CORRA

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01V9Y5-CANADIAN ON REPO RATE CORRA
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.250000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CANADIAN ON REPO RATE CORRA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-23549.310000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	2800000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-68025.580000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS CAD CAONREPO/3.50000 05/10/24-1Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZFJV7Y0JSJ4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-1458551.830000

f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.1479946

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CANADIAN ON REPO RATE CORRA

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01US75-CANADIAN ON REPO RATE CORRA
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.500000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CANADIAN ON REPO RATE CORRA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-05-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Canada Dollar
Upfront receipts.	-167359.580000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	135400000.000000
ISO Currency Code.	CAD

v. Unrealized appreciation or depreciation. (24)	-1291192.250000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS CAD CAONREPO/4.60000 08/30/24-1Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X954
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-272942.280000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0276946

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-interest rate

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CANADIAN ON REPO RATE CORRA

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X954-CANADIAN ON REPO RATE CORRA
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	4.600000
Receipts: Base currency.	Canada Dollar
Receipts: Amount.	0.000000

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.	CANADIAN ON REPO RATE CORRA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Canada Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-08-30

iii. Upfront payments or receipts

Upfront payments.	16264.050000
ISO Currency Code.	Canada Dollar
Upfront receipts.	0.000000
ISO Currency Code.	Canada Dollar
iv. Notional amount.	151100000.000000
ISO Currency Code.	CAD
v. Unrealized appreciation or depreciation. (24)	-289206.330000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS INR MIBOR/6.50000 09/20/23-10Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XV75
Description of other unique identifier.	Internal ID
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	31730.050000
f. Exchange rate.	83.041300
g. Percentage value compared to net assets of the Fund.	0.0032195
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)	
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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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: Floating rate Index.	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1

Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	India Rupee
Receipts: Amount.	0.000000

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 rate.	6.500000
Payments: Base currency	India Rupee
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-09-20

iii. Upfront payments or receipts

Upfront payments.	32316.190000
ISO Currency Code.	India Rupee
Upfront receipts.	0.000000
ISO Currency Code.	India Rupee
iv. Notional amount.	105990000.000000
ISO Currency Code.	INR
v. Unrealized appreciation or depreciation. (24)	-586.140000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	OIS INR MIBOR/6.50000 09/20/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZQSMMKR2W44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-24910.580000
f. Exchange rate.	83.041300
g. Percentage value compared to net assets of the Fund.	-0.0025276

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	6.500000
Receipts: Base currency.	India Rupee
Receipts: Amount.	0.000000

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.	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	India Rupee
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-09-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	India Rupee
Upfront receipts.	-25367.620000
ISO Currency Code.	India Rupee
iv. Notional amount.	170460000.000000
ISO Currency Code.	INR
v. Unrealized appreciation or depreciation. (24)	457.040000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS SGD SIBSORA/3.25000 09/20/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZHHZBF1LY59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Singapore Dollar
e. Value. (4)	98061.060000

f. Exchange rate.	1.367000
g. Percentage value compared to net assets of the Fund.	0.0099499

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	Singapore Domestic Interbank Overnight Rate Average

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WME2-Singapore Domestic Interbank Overnight Rate Average
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	Singapore Domestic Interbank Overnight Rate Average
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Singapore Dollar
Receipts: Amount.	0.000000

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 rate.	3.250000
Payments: Base currency	Singapore Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-09-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Singapore Dollar
Upfront receipts.	-35470.600000
ISO Currency Code.	Singapore Dollar
iv. Notional amount.	12400000.000000
ISO Currency Code.	SGD

v. Unrealized appreciation or depreciation. (24)	133531.660000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS USD SOFR/2.20893 07/06/22-2Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01HE79
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	597444.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0606207

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HE79-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.208900
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-03-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	19000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	597444.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OIS USD SOFR/2.96815 10/05/22-2Y* LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01JCJ1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-389432.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0395145

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01JCJ1-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.968200
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-06-30

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	15900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-389432.840000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR GBP SONIO/1.25000 10/28/22-1Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZRPWVNB5GP0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-1282589.350000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	-0.1301403

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	SONIA O/N Deposit Rates Swap
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	1.250000
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	0.000000

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 O/N Deposit Rates Swap
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound

Payments: Amount	0.000000
ii. Termination or maturity date.	2023-10-28

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	-43982.000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	33300000.000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	-1238607.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR GBP SONIO/4.25000 03/20/24-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZN3W2YVX0P2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United Kingdom Pound
e. Value. (4)	10098.400000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0010247

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	SONIA O/N Deposit Rates Swap
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.250000
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	0.000000

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 O/N Deposit Rates Swap
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound
Payments: Amount	0.000000

ii. Termination or maturity date.	2054-03-20

iii. Upfront payments or receipts

Upfront payments.	24975.170000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	500000.000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	-14876.770000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR GBP SONIO/4.50000 03/20/24-10Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZR1RMQXGKZ3

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1799302.930000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.1825696

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	SONIA O/N Deposit Rates Swap
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	4.500000
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	0.000000

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 O/N Deposit Rates Swap
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-03-20

iii. Upfront payments or receipts

Upfront payments.	2182018.120000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	77400000.000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	-382715.190000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR GBP SONIO/5.00000 03/20/24-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZDP667PGHD5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	71101.470000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0072144

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	SONIA O/N Deposit Rates Swap
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	5.000000
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	0.000000

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 O/N Deposit Rates Swap
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound

Payments: Amount	0.000000

ii. Termination or maturity date.	2029-03-20

iii. Upfront payments or receipts

Upfront payments.	62872.550000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	2400000.000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	8228.920000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR GBP SONIO/5.50000 03/20/24-2Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZS2N3GZ0T51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United Kingdom Pound
e. Value. (4)	304293.530000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0308757

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)	

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.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

2. The reference instrument is an index or custom basket. (26)

Index name.	SONIA O/N Deposit Rates Swap
Index identifier, if any.	N/A
Narrative description. (27)	N/A
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.	5.500000
Receipts: Base currency.	United Kingdom Pound
Receipts: Amount.	0.000000

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 O/N Deposit Rates Swap
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United Kingdom Pound
Payments: Amount	0.000000

ii. Termination or maturity date.	2026-03-20

iii. Upfront payments or receipts

Upfront payments.	214195.350000
ISO Currency Code.	United Kingdom Pound
Upfront receipts.	0.000000
ISO Currency Code.	United Kingdom Pound
iv. Notional amount.	23000000.000000
ISO Currency Code.	GBP
v. Unrealized appreciation or depreciation. (24)	90098.180000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUT+5.89/0.2000 06/19/19-10Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ1RKZLGTWQ7

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	504113.860000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0511508

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01E2J3-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	BOJ Overnight Call Rate TONAR
Receipts: Floating rate Spread.	5.890000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.200000
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-06-19

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Japan Yen
Upfront receipts.	-304740.080000
ISO Currency Code.	Japan Yen
iv. Notional amount.	2714530000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	808853.940000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUT+5.89/0.4000 06/19/19-20Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZQ480X1BKK3

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	1673334.610000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.1697880

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01E105-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	BOJ Overnight Call Rate TONAR
Receipts: Floating rate Spread.	5.890000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.400000
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2039-06-19

iii. Upfront payments or receipts

Upfront payments.	32802.880000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	1830000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	1640531.730000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUTK/0.00000 03/16/22-2Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZZ6JY1ZXJD4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-6707.570000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	-0.0006806

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01EBS3-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	BOJ Overnight Call Rate TONAR
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.000000
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-03-16

iii. Upfront payments or receipts

Upfront payments.	5755.210000

ISO Currency Code.	Japan Yen
Upfront receipts.	0.000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	2560000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	-12462.780000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUTK/0.0500 12/15/21-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ633BKVQHR3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-273732.920000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	-0.0277748

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01BQX2-BOJ Overnight Call Rate TONAR

If other identifier provided, indicate the type of identifier used.	Internal ID
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.	0.050000
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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.	BOJ Overnight Call Rate TONAR
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-12-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Japan Yen
Upfront receipts.	-150008.320000
ISO Currency Code.	Japan Yen
iv. Notional amount.	640000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	-123724.600000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUTK/0.2500 09/14/22-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ96CL7JHDV6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	49927.520000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0050660

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01GZ11-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	BOJ Overnight Call Rate TONAR

Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.250000
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2032-09-14

iii. Upfront payments or receipts

Upfront payments.	24462.180000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	130000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	25465.340000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUTK/0.4500 12/15/21-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTX31LFX0W6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	151004.960000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0153220

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01BQZ7-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	BOJ Overnight Call Rate TONAR
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.450000
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2051-12-15
iii. Upfront payments or receipts	
Upfront payments.	73600.290000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	90000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	77404.670000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUTK/0.55000 09/14/23-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZBT30ZFNM34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	1214.990000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0001233

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)	

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)	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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01Q355-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	BOJ Overnight Call Rate TONAR
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.550000
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-09-14

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Japan Yen

Upfront receipts.	-24168.530000
ISO Currency Code.	Japan Yen
iv. Notional amount.	260000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	25383.520000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUTK/0.78875 01/23/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZVZJPFKR5B9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	187317.810000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0190065

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01O8V8-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	BOJ Overnight Call Rate TONAR
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.788700
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-01-23

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	3852000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	187317.810000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR JPY MUTK/0.85000 09/20/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZYXF2DMR9L8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	54266.030000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0055062

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01PDZ0-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	BOJ Overnight Call Rate TONAR
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day

Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.850000
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-09-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Japan Yen
Upfront receipts.	-63360.100000
ISO Currency Code.	Japan Yen
iv. Notional amount.	650000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	117626.130000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	RFR JPY MUTKCALM/0.8000 06/15/22-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZX8CM5S6GQ7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	520924.660000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0528566

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)	

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)	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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01HIX8-BOJ Overnight Call Rate TONAR
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	BOJ Overnight Call Rate TONAR
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	Japan Yen
Receipts: Amount.	0.000000

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 rate.	0.800000

Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2052-06-15

iii. Upfront payments or receipts

Upfront payments.	142304.320000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	450000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	378620.340000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/0.50000 06/15/22-2Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZSDN74HDBJ2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-654351.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0663949

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01D651-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	0.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-06-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-216632.360000

ISO Currency Code.	United States Dollar
iv. Notional amount.	13300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-437718.930000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/1.00000 06/15/22-5Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZV1KR773RK9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2773127.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2813805

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01D6B8-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	1.000000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-06-15

iii. Upfront payments or receipts

Upfront payments.	913627.510000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	21130000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1859500.260000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/1.32000 12/21/22-1Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZNG1W0Z31C2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3248623.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3296276

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01FS37-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day

Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	1.320000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2023-12-21

iii. Upfront payments or receipts

Upfront payments.	1700395.340000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	84929000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1548228.560000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	RFR USD SOFR/1.43000 07/06/22-2Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZS533S6TJ77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7833.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007949

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01GSI2-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	1.430000

Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-03-31

iii. Upfront payments or receipts

Upfront payments.	1808.960000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	6024.920000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/1.48827 03/31/22-9Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZSYM5J4MST1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-1120583.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.1137020

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01F7K2-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.488300
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-08-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000

ISO Currency Code.	United States Dollar
iv. Notional amount.	5900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1120583.410000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/1.50000 06/15/22-30Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZNQ1FQD6KF4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-952685.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0966660

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-interest rate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01D6R3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2052-06-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-204051.500000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-748633.780000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/1.69500 06/30/22-9Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZF5L4L1VDN0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-6302879.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.6395331

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01GUK4-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.695000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-11-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-51913.860000
ISO Currency Code.	United States Dollar
iv. Notional amount.	30900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-6250965.300000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/1.75000 06/15/22-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZHW38T7M2J6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-2143622.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.2175066

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01H652-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.750000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1

Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2032-06-15
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-1445326.620000
ISO Currency Code.	United States Dollar
iv. Notional amount.	11140000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-698295.920000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/1.75000 06/15/22-2Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZSDN74HDBJ2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1373084.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1393225

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01H5I5-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	1.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-06-15

iii. Upfront payments or receipts

Upfront payments.	1782794.960000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	37300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-409710.260000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/1.75000 06/15/22-7Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZZYRLDWJ296

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	841293.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0853633

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01H5S3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	1.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-06-15

iii. Upfront payments or receipts

Upfront payments.	422816.250000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	6000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	418476.900000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BANCA MONTE DEI PASCHI DI SIENA SPA
b. LEI (if any) of issuer. (1)	J4CP7MHCXR8DAQMKIL78
c. Title of the issue or description of the investment.	BANCA MONTE DEI PASCHI S COVERED REGS 10/27 0.875
d. CUSIP (if any).	ACI1FY8R5
At least one of the following other identifiers:	
- ISIN	IT0005386922
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1143594.860000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1160369
Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer 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.	2027-10-08

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/2.75000 06/21/23-30Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZJRQMYY8NW3

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-888902.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0901941

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01O3K7-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.750000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-06-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-126473.520000
ISO Currency Code.	United States Dollar
iv. Notional amount.	4000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-762429.230000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/2.81856 09/30/22-7Y* LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01KDH1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	402121.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0408019

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01KDH1-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day

Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.818600
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-04-30

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	4700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	402121.070000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/2.90550 09/16/22-30Y LCH

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZYPTKKF9BQ9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-208439.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0211497

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01LJP5-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.905500
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar

Payments: Amount	0.000000

ii. Termination or maturity date.	2052-09-16

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-208439.520000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/2.96478 10/05/22-4Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ7QL17Z85G6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	1839329.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1866310

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01JJ13-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	2.964800
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2026-11-30

iii. Upfront payments or receipts

Upfront payments.	337.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	28500000.000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1838992.790000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.00000 06/21/23-10Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZCTWTN8B7B6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-234984.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0238431

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NXR1-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-06-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-21136.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-213848.460000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BANCA MONTE DEI PASCHI DI SIENA SPA
b. LEI (if any) of issuer. (1)	J4CP7MHCXR8DAQMKIL78
c. Title of the issue or description of the investment.	BANCA MONTE DEI PASCHI S SR UNSECURED REGS 04/25 2.625
d. CUSIP (if any).	ACI1J7WJ1
At least one of the following other identifiers:	
- ISIN	XS2110110686

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	794297.620000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0805949

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2025-04-28

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.00000 06/21/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZCTWTN8B7B6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-6338382.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.6431356

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01O3G6-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.000000

Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-06-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-1814977.750000
ISO Currency Code.	United States Dollar
iv. Notional amount.	59300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-4523404.960000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.10000 03/31/23-10Y* LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZXV5914PBG0

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-5712432.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.5796224

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.	

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01O442-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.100000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate

Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2032-11-15
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-306850.930000
ISO Currency Code.	United States Dollar
iv. Notional amount.	58000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-5405581.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.15000 05/13/24-1Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	

- ISIN	EZ48X0BCBWH4

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1626095.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1649948

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01US59-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.150000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-05-13

iii. Upfront payments or receipts

Upfront payments.	136110.760000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	98100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1489985.030000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.16470 10/03/23-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VUZ8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	-158334.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0160656

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A

Title of issue.	USD-SOFR-COMPOUND
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VUZ8-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.164700
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-10-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1100000.000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-158334.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.20000 05/13/24-1Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ48X0BCBWH4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	95044.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0096438

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01USE0-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.200000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-05-13

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-1817.360000
ISO Currency Code.	United States Dollar
iv. Notional amount.	5900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	96861.640000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.20300 10/05/23-30Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZS7RZCG2FB8

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-356926.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0362162

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VW60-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.203000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-10-05
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2600000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-356926.440000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.24000 10/03/23-30Y LCH

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VVU8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-340842.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0345842

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VVU8-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.240000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-10-03
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2600000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-340842.580000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.25000 06/21/23-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZPYXXFCNY32

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-184779.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0187490

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01O3D3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.250000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-06-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	-44930.360000
ISO Currency Code.	United States Dollar
iv. Notional amount.	3400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-139848.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.25000 12/20/23-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZG0TR609791

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2152248.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2183818

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VAN7-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.250000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-12-20

iii. Upfront payments or receipts

Upfront payments.	2259134.130000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	17300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-106886.110000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.29100 10/10/23-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VYN1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-329263.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0334093

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VYN1-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.291000

Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-10-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-329263.110000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.30000 06/14/23-10Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VGU5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-115731.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0117430

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VGU5-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.300000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-06-14

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-6387.500000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-109344.480000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.37000 07/12/23-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01W0W6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-79829.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0081000

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01W0W6-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.370000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1

Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-07-12

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-4585.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-75244.440000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.42000 05/24/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZQ0HPWLD824

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-58860.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0059724

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01UZO0-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.420000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-05-24

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-3226.400000

ISO Currency Code.	United States Dollar
iv. Notional amount.	800000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-55634.210000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.50000 06/21/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZCTWTN8B7B6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-185107.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0187823

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VL88-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-06-21

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-12880.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2800000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-172227.610000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.50000 06/22/23-7Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZLXFBVN3H87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-119325.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0121075

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VLO3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-06-22

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-8452.500000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-110872.550000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.50000 12/20/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZVDQJRGPL49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-2020719.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.2050360

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VAF4-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1

Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-12-20
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-1144279.040000
ISO Currency Code.	United States Dollar
iv. Notional amount.	34274000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-876440.600000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.50000 12/20/23-7Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZL8753W3B06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8906.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009037

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VAB3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	-1554.130000
ISO Currency Code.	United States Dollar
iv. Notional amount.	200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	10460.810000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.65000 07/10/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJCMQJVY4R9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-53289.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0054071

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VYS0-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID

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.	3.650000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-07-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-3212.250000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-50077.010000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.73000 08/03/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WJZ9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-13795.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0013998

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WJZ9-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.730000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-08-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-1095.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-12700.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.75000 06/21/23-2Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZT7WRY43HJ4
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1362429.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1382414
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)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01O3A9-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

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 rate.	3.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-06-21

iii. Upfront payments or receipts

Upfront payments.	207721.140000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	51000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1154708.130000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.75000 07/12/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01W0V8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-22536.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0022867

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01W0V8-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.750000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar

Payments: Amount	0.000000

ii. Termination or maturity date.	2033-07-12

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-1775.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	500000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-20761.750000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.75000 12/20/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTYYT8X6XB1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	507693.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0515140

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VAA5-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	3.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-12-20

iii. Upfront payments or receipts

Upfront payments.	596823.050000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	20600000.000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-89129.870000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.75230 10/03/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZQ4QFW3Y683

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-247306.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0250934

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VUW5-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.752300
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	8930000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-247306.530000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.76000 08/23/23-10Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZJ33D6YGJ14

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-81318.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0082512

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X2Q5-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.760000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-08-23
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-7410.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-73908.740000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	RFR USD SOFR/3.80000 03/10/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZY9P1QWZZS7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-52251.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0053018

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01Q3X4-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.800000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-03-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-3420.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1600000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-48831.760000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.80000 08/30/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X8G1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-74663.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0075759

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X8G1-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.800000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-08-30

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-7136.880000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-67526.660000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.80000 09/05/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XBG7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-56323.960000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0057150

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XBG7-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.800000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-09-05

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-15382.500000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2100000.000000
ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	-40941.460000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.81000 10/05/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZXJWZJFR826

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-275704.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0279748

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VW45-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.810000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-05

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	11000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-275704.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.84919 09/01/23-7Y* LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WQM0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-24460.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0024819

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WQM0-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.849200
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-03-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-24460.250000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	RFR USD SOFR/3.85000 10/03/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZQ4QFW3Y683

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-254669.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0258405

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VVS3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.850000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-03

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	10900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-254669.780000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.85700 09/01/23-7Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WQI9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-133670.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0135631

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WQI9-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.857000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-03-31

iii. Upfront payments or receipts

Upfront payments.	3684.190000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	5000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-137354.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.90000 08/30/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X8H9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-37448.680000

f. Exchange rate. g. Percentage value compared to net assets of the Fund.	-0.0037998

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-interest rate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer. Title of issue.	N/A USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X8H9-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.900000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-08-30

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-4230.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1200000.000000
ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	-33218.680000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.95000 09/13/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZG67P43C8S5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-58682.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0059543

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XHO4-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.950000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-09-13

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-7840.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-50842.120000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.95120 09/01/23-7Y* LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ4KS7MWQMK6

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-27791.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0028199

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WOF7-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.951200
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-03-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-27791.150000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.98104 09/01/23-4Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WRL1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-410102.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0416118

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WRL1-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.981000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1

Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-11-30

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	22000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-410102.220000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/3.98758 09/01/23-4Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZHLD969SK52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-318139.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0322806

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WRK3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	3.987600
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-11-30

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-236073.820000

ISO Currency Code.	United States Dollar
iv. Notional amount.	17300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-82065.880000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/4.05000 10/10/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ2KL65YVCV0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-159376.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0161714

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VYP6-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	4.050000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-10-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	11200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-159376.000000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/4.15500 10/02/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XWB5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-5632.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0005715

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XWB5-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	4.155000

Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-10-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	600000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-5632.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/4.15859 06/01/23-2Y* LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ168NQL9BP8

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	755936.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0767025

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.	

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01QFN3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	4.158600
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-03-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-101755.510000
ISO Currency Code.	United States Dollar
iv. Notional amount.	39900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	857692.290000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/4.16500 09/27/23-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XTV5

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-21216.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0021528

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XTV5-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	4.165000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-09-27

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-9815.250000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-11401.520000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/4.19316 09/01/23-4Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WXU4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	-102754.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0104262

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WXU4-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	4.193200
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2027-11-30

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-1976.150000
ISO Currency Code.	United States Dollar

iv. Notional amount.	9800000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-100778.330000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/4.22800 08/30/24-1Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X939
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	374822.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0380320

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X939-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID

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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	4.228000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-08-30

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-31026.640000
ISO Currency Code.	United States Dollar
iv. Notional amount.	114600000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	405848.860000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFR USD SOFR/4.25000 12/20/23-2Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZHW4HV45JL8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	691552.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0701696

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VA64-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day

Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	4.250000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-12-20

iii. Upfront payments or receipts

Upfront payments.	222908.610000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	66102000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	468643.900000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	RFRF USD SF+26.161/0.400 01/15/21-7Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJGWKZBKPJ2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-4844716.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.4915780

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01P4P2-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	0.400000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	26.161000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-01-15
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-184687.350000
ISO Currency Code.	United States Dollar
iv. Notional amount.	27300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-4660029.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFRF USD SF+26.161/1.249 08/31/21-3Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ1PGZ9JB7N4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	842826.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0855190

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01P4F4-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	26.161000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	1.249000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-08-31

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-2443.150000

ISO Currency Code.	United States Dollar
iv. Notional amount.	19350000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	845269.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFRF USD SF+26.161/1.298 08/25/21-3Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZJX87C0Y4P9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	735646.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0746438

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	LONDON CLEARING HOUSE	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01P4J6-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	26.161000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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 rate.	1.298000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-08-25

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-3506.290000
ISO Currency Code.	United States Dollar
iv. Notional amount.	16900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	739153.140000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFRF USD SF+26.161/1.5* 7/20/23-6Y* CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01PIG7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-216148.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0219319

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01PIG7-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.518000

Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	26.161000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-01-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-2276.760000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-213871.930000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFRF USD SF+26.161/1.50 9/15/23-5Y* CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01PIS1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-3205260.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.3252276

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01PIS1-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	26.161000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-12-15

iii. Upfront payments or receipts

Upfront payments.	231253.150000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	21900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-3436513.270000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFRF USD SF+26.161/1.6* 7/20/23-6Y* CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01PII3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-610677.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0619635

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01PII3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.630000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	26.161000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1

Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-01-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-6756.970000
ISO Currency Code.	United States Dollar
iv. Notional amount.	4100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-603920.480000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFRF USD SF+26.161/1.6* 7/26/23-6Y* CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01PIM4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-133690.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0135652

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01PIM4-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
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.	1.630000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	26.161000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-01-26

iii. Upfront payments or receipts

Upfront payments.	0.000000

ISO Currency Code.	United States Dollar
Upfront receipts.	-1764.440000
ISO Currency Code.	United States Dollar
iv. Notional amount.	900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-131926.100000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RFRF USD SF+26.161/2.50 9/18/23-1Y* CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ24V7TN72V8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-162068.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0164446

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01PL65-USD-SOFR-COMPOUND

If other identifier provided, indicate the type of identifier used.	Internal ID
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.	2.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	26.161000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-12-18

iii. Upfront payments or receipts

Upfront payments.	159072.740000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	4300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-321141.010000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BANCO SANTANDER SA
b. LEI (if any) of issuer. (1)	5493006QMFDDMYWIAM13
c. Title of the issue or description of the investment.	BANCO SANTANDER SA SR UNSECURED 03/26 1.849
d. CUSIP (if any).	05964HAL9

At least one of the following other identifiers:

- ISIN	US05964HAL96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	179949.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0182589

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
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.

For debt securities, also provide:

a. Maturity date. 2026-03-25

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.849

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT GBP SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBZ4V3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	95102.560000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0096498

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)	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.

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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	21798526.690000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	17944128.000000
Description of currency purchased.	United Kingdom Pound
iii. Settlement date.	2023-10-03

iv. Unrealized appreciation or depreciation. (24)	95102.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB7KCM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	2748.520000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	0.0002789

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)	INDIA

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	2564493.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	214151834.700000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	2748.520000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT JPY SOLD USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBB4ZZB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-371916.720000
f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	-0.0377372

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)	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)	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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	7828724.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1106723225.000000
Description of currency purchased.	Japan Yen
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-371916.720000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT MXN SOLD USD 20231101
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HEKBB25XV
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-14279.200000
f. Exchange rate.	17.513000
g. Percentage value compared to net assets of the Fund.	-0.0014489

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)	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.

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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	1503513.640000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	26081000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-01
iv. Unrealized appreciation or depreciation. (24)	-14279.200000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBBRGQ1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	4165.260000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0004226

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)	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.

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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	531980.450000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	396064.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	4165.260000

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBNQSS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	2141.000000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0002172

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)	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.

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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	10759937.120000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	1490296.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	2141.000000

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD GBP BOUGHT USD 20231102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBZV09
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-95413.560000
f. Exchange rate.	0.819500
g. Percentage value compared to net assets of the Fund.	-0.0096813

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)	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.

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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	17944128.000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	21802259.070000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	-95413.560000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT AUD SOLD USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBM73C
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-25023.800000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	-0.0025391

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)	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)	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 AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	1194286.950000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1816000.000000
Description of currency purchased.	Australia Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-25023.800000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT JPY SOLD USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBXNX0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	-63153.730000
f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	-0.0064080

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)	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)	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 AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	1401624.810000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	198652985.000000
Description of currency purchased.	Japan Yen
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-63153.730000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD GBP BOUGHT USD 20231003
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HVKBBNXDH
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	51198.810000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0051950

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)	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.

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 AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	1116000.000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	1412830.330000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	51198.810000

Item C.12. Securities lending.

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

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBQ9WN
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	30786.710000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0031238

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)	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.

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 AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	2470245728.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	1864646.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	30786.710000

Item C.12. Securities lending.

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

c. Title of the issue or description of the investment.	SOLD NZD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBBT0RW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	72217.880000
f. Exchange rate.	1.668400
g. Percentage value compared to net assets of the Fund.	0.0073277

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)	NEW ZEALAND
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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 AG	BFM8T61CT2L1QCEMIK50

i. Amount and description of currency sold.

Amount of currency sold.	9459872.000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5742085.540000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	72217.880000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LONG GILT FUTURE DEC23 IFLL 20231227

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	GB00KHKV5079

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-307.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-308149.250000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	-0.0312669

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)	

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.

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).	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.	N/A
Title of issue.	UNITED KINGDOM GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2FFBP2-UNITED KINGDOM GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-27
iv. Aggregate notional amount or contract value on trade date.	-35269574.980000
ISO Currency Code.	United Kingdom Pound
v. Unrealized appreciation or depreciation. (24)	-308149.250000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	31750MIC4 PIMCO FXVAN CALL USD MXN 18.20000000
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002RSD0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-4915000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-6591.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0006688

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Option

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	254900HROIFWPRGM1V77
Title of the issue or description of the investment.	USD - MXN
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	USD3284E3

Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Mexico Peso
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-foreign exchange
Issuer type. (7)	

Country of investment or issuer.

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

i. Amount and description of currency sold.

Amount of currency sold.	0.000000
Description of currency sold.	N/A

ii. Amount and description of currency purchased.

Amount of currency purchased.	0.000000
Description of currency purchased.	N/A
iii. Settlement date.	2023-10-11

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	18.200000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-11
viii. Delta.	XXXX

ix. Unrealized appreciation or depreciation. (24)	18557.400000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	31750MIE0 PIMCO FXVAN PUT USD MXN 17.15000000
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002RSF5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4915000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40932.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041533

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Option

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	254900HROIFWPRGM1V77
Title of the issue or description of the investment.	USD - MXN
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	USD3342A1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Mexico Peso
Value. (4)	0.000000
Exchange rate.	N/A
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-foreign exchange
Issuer type. (7)	

Country of investment or issuer.

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

i. Amount and description of currency sold.

Amount of currency sold.	0.000000
Description of currency sold.	N/A

ii. Amount and description of currency purchased.

Amount of currency purchased.	0.000000
Description of currency purchased.	N/A
iii. Settlement date.	2023-12-08

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	17.150000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-10311.670000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	31750MIF7 PIMCO FXVAN PUT USD MXN 16.60000000
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002RSG3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-4915000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-8851.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0008982

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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)	Option

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested 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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	254900HROIFWPRGM1V77
Title of the issue or description of the investment.	USD - MXN
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	USD3342A1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	Mexico Peso
Value. (4)	0.000000
Exchange rate.	N/A

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-foreign exchange
Issuer type. (7)	

Country of investment or issuer.

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

i. Amount and description of currency sold.

Amount of currency sold.	0.000000
Description of currency sold.	N/A

ii. Amount and description of currency purchased.

Amount of currency purchased.	0.000000
Description of currency purchased.	N/A
iii. Settlement date.	2023-12-08

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	16.600000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6045.450000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	US 10YR NOTE (CBT)DEC23 XCBT 20231219
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Ticker (if ISIN is not available).	TYZ3

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-224.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	165522.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0167951

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27

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.	N/A
Title of issue.	UNITED STATES GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2FZ3Q5-UNITED STATES GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-19
iv. Aggregate notional amount or contract value on trade date.	-24197250.110000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	165522.660000

Item C.12. Securities lending.

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

represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	US 10YR ULTRA FUT DEC23 XCBT 20231219
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Ticker (if ISIN is not available).	UXYZ3
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-106.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	251599.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0255290
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)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27

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.	N/A
Title of issue.	UNITED STATES GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2HM1R2-UNITED STATES GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-19
iv. Aggregate notional amount or contract value on trade date.	-11824796.930000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	251599.370000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	US 2YR NOTE (CBT) DEC23 XCBT 20231229
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	TUZ3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-58.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54071.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0054865

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)	

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27

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.	N/A
Title of issue.	UNITED STATES GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2GMSD5-UNITED STATES GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-29
iv. Aggregate notional amount or contract value on trade date.	-11756554.640000

ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	54071.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	US 5YR NOTE (CBT) DEC23 XCBT 20231229
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	FVZ3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-828.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	577859.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0586336

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27

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.	N/A
Title of issue.	UNITED STATES GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2FFB72-UNITED STATES GOVT

If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-29
iv. Aggregate notional amount or contract value on trade date.	-87208453.330000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	577859.550000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	US LONG BOND(CBT) DEC23 XCBT 20231219
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	USZ3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-5.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23078.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0023417

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27

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.	N/A

Title of issue.	UNITED STATES GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2GYZX7-UNITED STATES GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-19
iv. Aggregate notional amount or contract value on trade date.	-569453.130000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	23078.480000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	US ULTRA BOND CBT DEC23 XCBT 20231219
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	WNZ3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	-16987.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0017237

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)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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	CHICAGO BOARD OF TRADE	549300EX04Q2QBFQTQ27

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.	N/A
Title of issue.	UNITED STATES GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2GYZY5-UNITED STATES GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-19
iv. Aggregate notional amount or contract value on trade date.	237906.250000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-16987.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOUGHT BRL SOLD USD 20231103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBB6KGM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-56814.260000
f. Exchange rate.	5.048500
g. Percentage value compared to net assets of the Fund.	-0.0057648

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)	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.

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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

i. Amount and description of currency sold.

Amount of currency sold.	1745750.430000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	8526594.250000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-11-03
iv. Unrealized appreciation or depreciation. (24)	-56814.260000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOLD BRL BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBB6KD9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	56801.880000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.0057635

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)	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.

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	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09

i. Amount and description of currency sold.

Amount of currency sold.	8489584.340000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	1745750.430000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	56801.880000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BANK OF AMERICA MTG SEC 2005-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005 E 2A1
d. CUSIP (if any).	05949A6C9

At least one of the following other identifiers:

- ISIN	US05949A6C95

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27521.800000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23004.390000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0023342

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.58682
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BARCLAYS PLC
b. LEI (if any) of issuer. (1)	213800LBQA1Y9L22JB70
c. Title of the issue or description of the investment.	BARCLAYS PLC SR UNSECURED 01/26 4.375
d. CUSIP (if any).	06738EAN5

At least one of the following other identifiers:

- ISIN	US06738EAN58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	287589.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0291808

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.	2026-01-12

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.375
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BARCLAYS PLC
b. LEI (if any) of issuer. (1)	213800LBQA1Y9L22JB70
c. Title of the issue or description of the investment.	BARCLAYS PLC SR UNSECURED 05/34 VAR
d. CUSIP (if any).	06738ECG8

At least one of the following other identifiers:	
- ISIN	US06738ECG89

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1232375.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1250452

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
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.	2034-05-09
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	6.224
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 LLC COMPANY GUAR 144A 12/23 VAR
d. CUSIP (if any).	07274NAG8

At least one of the following other identifiers:

- ISIN	US07274NAG88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	800426.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0812168

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	6.68104
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 LLC COMPANY GUAR 144A 12/25 4.25
d. CUSIP (if any).	07274NAJ2
At least one of the following other identifiers:	
- ISIN	US07274NAJ28

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	385206.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0390857

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	4.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BAYVIEW MSR OPPORTUNITY MASTER FUND TRUST 2021-INV5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BAYVIEW OPPORTUNITY MASTER FUN BVINV 2021 5 A1 144A
d. CUSIP (if any).	07336JAD0

At least one of the following other identifiers:

- ISIN	US07336JAD00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1860221.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1481534.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1503266

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)	Corporate

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-11-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BCAP LLC TRUST 2011-RR5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BCAP LLC TRUST BCAP 2011 RR5 7A1 144A
d. CUSIP (if any).	05534AAJ0
At least one of the following other identifiers:	
- ISIN	US05534AAJ07

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	8506.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8024.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008143

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-01-26

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.51449
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS STRUC PROD INC 2007-R6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 1A1
d. CUSIP (if any).	07402FAA3

At least one of the following other identifiers:

- ISIN	US07402FAA30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27330.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19912.680000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0020205

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-01-26

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.70978
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ADJ RATE MTGE TR 2003-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 5 1A2
d. CUSIP (if any).	07384MWG3

At least one of the following other identifiers:

- ISIN	US07384MWG31

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1801.480000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1657.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001682

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.33794
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ADJ RATE MTGE TR 2004-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 2 22A
d. CUSIP (if any).	07384MN32

At least one of the following other identifiers:

- ISIN	US07384MN322

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	3872.420000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3483.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003535

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

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

Item C.9. Debt securities.	

For debt securities, also provide:

a. Maturity date.	2034-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.99596
c. Currently in default?	☐ Yes ☒ No

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ADJ RATE MTGE TR 2004-2
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 2 23A
d. CUSIP (if any).	07384MN57

At least one of the following other identifiers:

- ISIN	US07384MN579

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2726.420000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2253.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002287

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-05-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.09354

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ADJ RATE MTGE TR 2004-6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 6 2A1
d. CUSIP (if any).	07384MW65
At least one of the following other identifiers:	
- ISIN	US07384MW653

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	21860.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20078.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0020373

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

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

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	3.987
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ADJ RATE MTGE TR 2004-9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 9 22A1
d. CUSIP (if any).	07384M3D2

At least one of the following other identifiers:

- ISIN	US07384M3D25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1035.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	930.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000944

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.90334
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ADJ RATE MTGE TR 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ADJUSTABLE RATE M BSARM 2007 3 1A1
d. CUSIP (if any).	073881AA2
At least one of the following other identifiers:	
- ISIN	US073881AA25

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	55472.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49331.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0050055

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.88149
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ADJUSTABLE RATE MORTGAGE TRUST 2003-7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 7 6A
d. CUSIP (if any).	07384MYW6

At least one of the following other identifiers:

- ISIN	US07384MYW62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1424.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1304.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001323

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-10-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.02688
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ALT-A TRUST 2005-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ALT A TRUST BALTA 2005 4 23A2
d. CUSIP (if any).	07386HSZ5

At least one of the following other identifiers:

- ISIN	US07386HSZ54

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3949.370000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3675.800000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003730

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.39771
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 374

Item C.1. Identification of investment.

a. Name of issuer (if any).	BEAR STEARNS ALT-A TRUST 2005-9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ALT A TRUST BALTA 2005 9 24A1
d. CUSIP (if any).	07386HYE5

At least one of the following other identifiers:

- ISIN	US07386HYE51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	139673.040000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	107776.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0109357

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.16162
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ALT-A TRUST 2006-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ALT A TRUST BALTA 2006 5 2A2
d. CUSIP (if any).	073873AK7

At least one of the following other identifiers:	
- ISIN	US073873AK72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	85581.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	43308.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0043943

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-08-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	4.21608
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ALT-A TRUST 2006-8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1
d. CUSIP (if any).	07387QAX8

At least one of the following other identifiers:

- ISIN	US07387QAX88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17837.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15947.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016181

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)	Corporate

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-02-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ASSETBK SECU INC 2002-
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BEAR STEARNS ASSET BACKED SECU BSABS 2002 2 A1
d. CUSIP (if any).	07384YEM4
At least one of the following other identifiers:	
- ISIN	US07384YEM49

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	63.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	61.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000062

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-10-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BRAZIL GOVT
b. LEI (if any) of issuer. (1)	254900ZFY40OYEADAP90
c. Title of the issue or description of the investment.	LETRA TESOURO NACIONAL BILLS 01/24 0.00000
d. CUSIP (if any).	ACI1HXQZ7

At least one of the following other identifiers:

- ISIN	BRSTNCLTN7S1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	2901106.180000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.2943660

Item C.3. Payoff profile.

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)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BRITISH AIRWAYS 2019-1 CLASS A PASS THROUGH TRUST
b. LEI (if any) of issuer. (1)	635400GSHSFIWYIDXC76
c. Title of the issue or description of the investment.	BRITISH AIR 19 1 A PTT PASS THRU CE 144A 12/30 3.35
d. CUSIP (if any).	11043XAB9

At least one of the following other identifiers:

- ISIN	US11043XAB91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1738115.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1547282.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1569979

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-12-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.35
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CAIRN CLO VII BV 16-7A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CAIRN CLO BV CRNCL 2016 7A A1R 144A
d. CUSIP (if any).	ACI1G9KT1

At least one of the following other identifiers:

- ISIN	XS2066880928

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1187179.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1240649.450000
f. Exchange rate.	0.945900

g. Percentage value compared to net assets of the Fund.	0.1258848

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)	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.	2030-01-31

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.384
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CAIXABANK SA (AKA: LA CAIXA)
b. LEI (if any) of issuer. (1)	7CUNS533WID6K7DGFI87
c. Title of the issue or description of the investment.	CAIXABANK SA SR UNSECURED 144A 01/29 VAR
d. CUSIP (if any).	12803RAA2

At least one of the following other identifiers:

- ISIN	US12803RAA23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3500000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3426765.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3477030

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
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.

For debt securities, also provide:

a. Maturity date.	2029-01-18

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.208
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CANADA GOVT
b. LEI (if any) of issuer. (1)	4BFD7AQU0A75QLAHK410
c. Title of the issue or description of the investment.	CANADIAN GOVERNMENT RRB BONDS 12/44 1.5
d. CUSIP (if any).	135087ZH0

At least one of the following other identifiers:

- ISIN	CA135087ZH04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	547060.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	356239.080000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	0.0361464

Item C.3. Payoff profile.

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.	2044-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CANADIAN IMPERIAL BANK OF COMMERCE/SYDNEY BRANCH

b. LEI (if any) of issuer. (1) 2IGI19DL77OX0HC3ZE78

c. Title of the issue or description of the investment.	CIBC SYDNEY COVERED 09/26 VAR
d. CUSIP (if any).	ACI20BC45

At least one of the following other identifiers:

- ISIN	AU3FN0062956

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	2033328.380000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.2063154

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-09-14

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.4925
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CARLYLE US CLO LTD 2017-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 1A A1R 144A
d. CUSIP (if any).	14314BAL1
At least one of the following other identifiers:	
- ISIN	US14314BAL18

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2090469.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2081708.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2112243

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)	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.	2031-04-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.58775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CASSA DEPOSITI E PRESTITI SOCIETA PER AZIONI
b. LEI (if any) of issuer. (1)	81560029E2CE4D14F425
c. Title of the issue or description of the investment.	CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 05/26 5.75
d. CUSIP (if any).	147918AB2

At least one of the following other identifiers:

- ISIN	US147918AB23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1374082.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1394238

Item C.3. Payoff profile.

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)	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.	2026-05-05

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHARTER COMMUNICATIONS OPERATING LLC
b. LEI (if any) of issuer. (1)	549300TPZNMN50BJ3745
c. Title of the issue or description of the investment.	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2
d. CUSIP (if any).	16117LBX6

At least one of the following other identifiers:

- ISIN	US16117LBX64

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	1207767.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1207846.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1225563

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Loan
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	7.1156
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHARTER COMM OPT LLC/CAP SR SECURED 02/28 3.75
d. CUSIP (if any).	161175BJ2

At least one of the following other identifiers:

- ISIN	US161175BJ23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1714126.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1739270

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	3.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125
d. CUSIP (if any).	161175BS2

At least one of the following other identifiers:

- ISIN	US161175BS22

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	291924.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0296207

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384
d. CUSIP (if any).	161175AZ7

At least one of the following other identifiers:

- ISIN	US161175AZ73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	466175.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0473013

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-10-23

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.384
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CHASE HOME LENDING MORTGAGE TRUST 2023-RPL2

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.	CHASE MORTGAGE FINANCE CORPORA CHASE 2023 RPL2 A1 144A
d. CUSIP (if any).	16159RAC9

At least one of the following other identifiers:

- ISIN	US16159RAC97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	931295.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0944956

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2063-03-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHASE MORTGAGE FINANCE CORP 2007-A2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A2 7A1
d. CUSIP (if any).	16163LAQ5
At least one of the following other identifiers:	
- ISIN	US16163LAQ59

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	38190.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30035.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030477

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-07-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	4.52573
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHEVY CHASE MORTGAGE FUND CORP 2005-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2005 1A A1 144A
d. CUSIP (if any).	16678RCT2

At least one of the following other identifiers:

- ISIN	US16678RCT23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	533693.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	471605.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0478523

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.5842
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHL MORTGAGE PASS-THROUGH TRUST 2006-12
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2006 12 A1
d. CUSIP (if any).	125432AE4

At least one of the following other identifiers:

- ISIN	US125432AE49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	732238.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	381951.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0387554

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CIFC FUNDING LTD 2017-4A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CIFC FUNDING LTD CIFC 2017 4A A1R 144A
d. CUSIP (if any).	12551JAL0

At least one of the following other identifiers:

- ISIN	US12551JAL08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1964917.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1962754.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1991545

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)	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.	2030-10-24

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.55718
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIBANK NA
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	CITIBANK NA SR UNSECURED 09/25 5.864
d. CUSIP (if any).	17325FBA5

At least one of the following other identifiers:

- ISIN	US17325FBA57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2002314.820000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2031685

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-09-29

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.864
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP INC
b. LEI (if any) of issuer. (1)	6SHGI4ZSSLCXXQSBB395
c. Title of the issue or description of the investment.	CITIGROUP INC SR UNSECURED 03/26 VAR
d. CUSIP (if any).	172967NL1

At least one of the following other identifiers:

- ISIN	US172967NL16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1300000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1244440.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1262694

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☒ Yes ☐ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-03-17

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.29
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CITIGROUP MORTGAGE LOAN TRUST 2014-11

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. CITIGROUP MORTGAGE LOAN TRUST CMLTI 2014 11 2A2 144A

d. CUSIP (if any). 17323JAE2

At least one of the following other identifiers:	
- ISIN	US17323JAE29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5193801.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2158534.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2190196

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-08-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	5.70943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP MORTGAGE LOAN TRUST INC 2021-INV3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2021 INV3 A3A 144A
d. CUSIP (if any).	17329VBA6

At least one of the following other identifiers:

- ISIN	US17329VBA61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1460725.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1109538.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1125813

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-05-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP MTGE LOAN TR INC 2007-10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 10 22AA
d. CUSIP (if any).	17313QAL2
At least one of the following other identifiers:	
- ISIN	US17313QAL23

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	62211.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54788.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0055593

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-09-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.51041
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP MTGE LOAN TR INC 2007-AMC1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 AMC1 A1 144A
d. CUSIP (if any).	17311BAS2

At least one of the following other identifiers:

- ISIN	US17311BAS25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	397788.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	223028.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0226300

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-12-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP MTGE LOAN TR INC 2007-AMC2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 AMC2 A3B
d. CUSIP (if any).	17311XAB1

At least one of the following other identifiers:

- ISIN	US17311XAB10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1720954.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1190566.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1208030

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.6142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP MTGE LOAN TRUST INC 2005-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A4
d. CUSIP (if any).	17307GXW3

At least one of the following other identifiers:

- ISIN	US17307GXW31

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	370987.910000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	339852.900000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0344838

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.20065
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP MTGE LOAN TRUST INC 2005-OPT4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 OPT4 M6
d. CUSIP (if any).	17307GUW6

At least one of the following other identifiers:

- ISIN	US17307GUW67

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2209834.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2242249

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-07-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.4242
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COMMONWEALTH BANK OF AUSTRALIA
b. LEI (if any) of issuer. (1)	MSFSBD3QN1GSN7Q6C537
c. Title of the issue or description of the investment.	COMMONWEALTH BANK AUST COVERED 144A 09/28 5.071
d. CUSIP (if any).	20271AAL1

At least one of the following other identifiers:

- ISIN	US20271AAL17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2579478.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2617315

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2028-09-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.071
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

COOPERATIEVE RABOBANK UA/NEW YORK BRANCH

b. LEI (if any) of issuer. (1)

DG3RU1DBUFHT4ZF9WN62

c. Title of the issue or description of the investment.	COOPERAT RABOBANK UA/NY SR UNSECURED 10/26 5.5
d. CUSIP (if any).	21688AAY8

At least one of the following other identifiers:

- ISIN	US21688AAY82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2593314.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2631354

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-10-05

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALT LOAN TRUST 2006-36T2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 36T2 2A1
d. CUSIP (if any).	02146XAS7
At least one of the following other identifiers:	
- ISIN	US02146XAS71

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2213232.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	951906.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0965869

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2036-12-25

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.25

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TR 2005-56
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 56 2A2
d. CUSIP (if any).	12668AGT6

At least one of the following other identifiers:

- ISIN	US12668AGT60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5503.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4740.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004810

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.66567
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TR 2005-56
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 56 2A3
d. CUSIP (if any).	12668ALV5
At least one of the following other identifiers:	
- ISIN	US12668ALV51

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	16498.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13908.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014113

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.12567
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TR 2005-81
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 81 A1
d. CUSIP (if any).	12668BBN2

At least one of the following other identifiers:

- ISIN	US12668BBN29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	120360.100000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	97507.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0098938

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TR 2006-15CB
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 15CB A1
d. CUSIP (if any).	021467AA3

At least one of the following other identifiers:

- ISIN	US021467AA34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	38579.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18469.680000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0018741

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-06-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TR 2007-11T1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 11T1 A12
d. CUSIP (if any).	02150GAN8

At least one of the following other identifiers:

- ISIN	US02150GAN88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	77954.940000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23447.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0023791

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-05-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7842
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TR 2007-16CB
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 16CB 5A1
d. CUSIP (if any).	02152AAY5

At least one of the following other identifiers:	
- ISIN	US02152AAY55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17138.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8873.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009003

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-08-25
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 6.25

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TRUST 2005-41
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 41 1A1
d. CUSIP (if any).	12667GR62

At least one of the following other identifiers:

- ISIN	US12667GR623

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	359354.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	274622.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0278651

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-09-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TRUST 2005-63
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 63 3A1
d. CUSIP (if any).	12668AXF7
At least one of the following other identifiers:	
- ISIN	US12668AXF73

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	72431.880000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	63155.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0064082

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.8431
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LOAN 2006-HY13
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 HY13 4A1
d. CUSIP (if any).	02149DAN9

At least one of the following other identifiers:

- ISIN	US02149DAN93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16444.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14112.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014320

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.96448
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LOAN 2006-OA9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA9 2A1A
d. CUSIP (if any).	02146YAC0

At least one of the following other identifiers:

- ISIN	US02146YAC03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	80575.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	63919.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0064857

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.64932
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LOAN 2007-OA11
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 OA11 A1B
d. CUSIP (if any).	02151WAT9

At least one of the following other identifiers:

- ISIN	US02151WAT99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	355211.310000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	286245.220000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0290444

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.87567
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LOAN TR 2006-OA6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA6 1A1A
d. CUSIP (if any).	12668BD91

At least one of the following other identifiers:

- ISIN	US12668BD911

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	765820.940000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	621473.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0630589

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-07-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8542
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2005-21CB
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 21CB A3
d. CUSIP (if any).	12667GKC6

At least one of the following other identifiers:

- ISIN	US12667GKC68

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	7043.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5285.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005363

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-06-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25
c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). COUNTRYWIDE ASSET BACKED CERT 2007-BC2

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 BC2 1A
d. CUSIP (if any).	12669QAA7

At least one of the following other identifiers:

- ISIN	US12669QAA76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1349440.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1303747.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1322871

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8342
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ASSET-BACKED CERT 2006-12
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ASSET BACKED CERTI CWL 2006 12 1A
d. CUSIP (if any).	12667AAA4
At least one of the following other identifiers:	
- ISIN	US12667AAA43

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	576119.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	515838.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0523405

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-12-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.6942
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ASSET-BACKED CERT 2006-24
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ASSET BACKED CERTI CWL 2006 24 1A
d. CUSIP (if any).	23243HAA9

At least one of the following other identifiers:

- ISIN	US23243HAA95

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	452162.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	398207.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0404048

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.5742
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ASSET-BACKED CERT 2006-26
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ASSET BACKED CERTI CWL 2006 26 1A
d. CUSIP (if any).	12668HAA8
At least one of the following other identifiers:	
- ISIN	US12668HAA86

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	430197.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	393304.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0399073

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2037-06-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.5742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ASSET-BACKED CERT 2007-12
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 12 1A1
d. CUSIP (if any).	126697AA9

At least one of the following other identifiers:

- ISIN	US126697AA90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	255208.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	241937.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0245486

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ASSET-BACKED CERTS 2005-AB3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ASSET BACKED CERTI CWL 2005 AB3 1A1
d. CUSIP (if any).	126670BM9

At least one of the following other identifiers:

- ISIN	US126670BM96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	328606.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	319930.290000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0324623

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2004-16
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2004 16 1A4A
d. CUSIP (if any).	12669FY23

At least one of the following other identifiers:

- ISIN	US12669FY239

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7871.370000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7189.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007295

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	6.1942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2005-R2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2005 R2 1AF1 144A
d. CUSIP (if any).	12669GN64

At least one of the following other identifiers:	
- ISIN	US12669GN644

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	34441.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	31612.210000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0032076

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2035-06-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	5.7742
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2006-OA4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2006 OA4 A2
d. CUSIP (if any).	126694F29

At least one of the following other identifiers:

- ISIN	US126694F294

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3245460.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	915167.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0928592

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-04-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2006-OA5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2006 OA5 3A1
d. CUSIP (if any).	126694N46
At least one of the following other identifiers:	
- ISIN	US126694N462

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	144373.390000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	133418.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0135375

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-04-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CREDIT AGRICOLE SA
b. LEI (if any) of issuer. (1)	969500TJ5KRTCJQWXH05
c. Title of the issue or description of the investment.	CREDIT AGRICOLE SA SR UNSECURED 144A 10/29 VAR
d. CUSIP (if any).	22535WAJ6

At least one of the following other identifiers:

- ISIN	US22535WAJ62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1801080.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1827499

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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. 2029-10-03

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.316

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CREDIT BASED ASSET SRVC & SEC 2006-CB3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CREDIT BASED ASSET SERVICING A CBASS 2006 CB3 AV4
d. CUSIP (if any).	12489WQX5
At least one of the following other identifiers:	
- ISIN	US12489WQX55

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	817975.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	729752.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0740457

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CREDIT SUISSE AG/NEW YORK BRANCH
b. LEI (if any) of issuer. (1)	549300D0YARF5HYP1809
c. Title of the issue or description of the investment.	CREDIT SUISSE NEW YORK SR UNSECURED 02/24 VAR
d. CUSIP (if any).	22550UAB7

At least one of the following other identifiers:

- ISIN	US22550UAB70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1297436.820000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.1316468

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-02-02

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.71887
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 COCO JR SUB 144A
d. CUSIP (if any).	952NPL005

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CSAT10126
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	136500.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0138502

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2060-12-31

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 COCO JR SUB REGS
d. CUSIP (if any).	952NPHII6

At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CSAT10043
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0042616

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2060-12-31

b. Coupon.

i. Coupon category. (13) None

ii. Annualized rate. 0

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CREDIT SUISSE MORTGAGE CAP CERT 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CREDIT SUISSE MORTGAGE TRUST CSMC 2007 3 1A6A
d. CUSIP (if any).	12638PAJ8
At least one of the following other identifiers:	
- ISIN	US12638PAJ84

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	131701.420000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34950.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0035463

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-04-25
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.0789
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CS FIRST BOSTON MTGE SEC CORP 2001-HE17
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE17 A1
d. CUSIP (if any).	22540A7A0

At least one of the following other identifiers:

- ISIN	US22540A7A01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1468.960000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1397.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001418

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CS FIRST BOSTON MTGE SEC CORP 2003-8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CREDIT SUISSE FIRST BOSTON MOR CSFB 2003 8 5A1
d. CUSIP (if any).	22541NX20
At least one of the following other identifiers:	
- ISIN	US22541NX200

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	394.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	372.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000378

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-04-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CSMC 2021-INV1 TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 INV1 A3 144A
d. CUSIP (if any).	12661XAC6

At least one of the following other identifiers:

- ISIN	US12661XAC65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	324343.250000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	246364.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0249978

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2056-07-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CVC CORDATUS LOAN FUND XI DAC 21-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CORDATUS CLO PLC CORDA 11A AR 144A
d. CUSIP (if any).	ACI1W60L8

At least one of the following other identifiers:

- ISIN	XS2310127027

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	699762.960000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	727831.820000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0738508

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)	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.	2031-10-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.313
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DANSKE BANK A/S
b. LEI (if any) of issuer. (1)	MAES062Z21O4RZ2U7M96
c. Title of the issue or description of the investment.	DANSKE BANK A/S SR UNSECURED 144A 09/26 VAR
d. CUSIP (if any).	23636ABE0

At least one of the following other identifiers:

- ISIN	US23636ABE01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1800000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1799986.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1826389

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-09-22
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.259
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEUTSCHE ALT-A SEC INC MTGE LO 2007-OA3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DEUTSCHE ALT A SECURITIES INC DBALT 2007 OA3 A1
d. CUSIP (if any).	25150WAA2

At least one of the following other identifiers:	
- ISIN	US25150WAA27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	267791.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	242945.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0246509

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-07-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	5.5742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEUTSCHE BANK AG/NEW YORK BRANCH
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	DEUTSCHE BANK NY SR UNSECURED 05/24 3.7
d. CUSIP (if any).	251526BY4

At least one of the following other identifiers:

- ISIN	US251526BY45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1077851.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1093662

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-05-30
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.7
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEUTSCHE BANK AG/NEW YORK BRANCH
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	DEUTSCHE BANK NY SR UNSECURED 09/31 VAR
d. CUSIP (if any).	251526CD9
At least one of the following other identifiers:	
- ISIN	US251526CD98

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1129571.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1146140

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2031-09-18

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.547
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEUTSCHE BANK AG/NEW YORK BRANCH
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	DEUTSCHE BANK NY SR UNSECURED 11/25 VAR
d. CUSIP (if any).	251526CB3

At least one of the following other identifiers:

- ISIN	US251526CB33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1642548.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1666642

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2025-11-26

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.961
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEUTSCHE BANK AG/NEW YORK BRANCH
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	DEUTSCHE BANK NY SR UNSECURED 11/26 VAR
d. CUSIP (if any).	251526CE7

At least one of the following other identifiers:

- ISIN	US251526CE71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	361865.210000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0367173

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-11-24

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.129
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEUTSCHE BANK AG/NEW YORK BRANCH
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	DEUTSCHE BANK NY SUBORDINATED 01/32 VAR
d. CUSIP (if any).	251526CF4

At least one of the following other identifiers:

- ISIN	US251526CF47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	744943.190000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0755870

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2032-01-14

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.729
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEUTSCHE BANK AKTIENGESELLSCHAFT
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	DEUTSCHE BANK AG SR UNSECURED REGS 01/27 1.625
d. CUSIP (if any).	ACI1J0CL3

At least one of the following other identifiers:

- ISIN	DE000DL19U23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2088040.390000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2118668

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2027-01-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEUTSCHE BANK AKTIENGESELLSCHAFT
b. LEI (if any) of issuer. (1)	7LTWFZYICNSX8D621K86
c. Title of the issue or description of the investment.	DEUTSCHE BANK AG SR UNSECURED REGS 02/26 2.625
d. CUSIP (if any).	ACI183TV9

At least one of the following other identifiers:

- ISIN	DE000DL19US6

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	1600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1619351.910000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1643105

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-02-12

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.625
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DEVELOPMENT BANK OF JAPAN INC (DBJ)
b. LEI (if any) of issuer. (1)	5493001HGBABMWFZUI25

c. Title of the issue or description of the investment.	DEVELOPMENT BK OF JAPAN GOVT GUARANT 144A 08/24 1.75
d. CUSIP (if any).	25159MAX5

At least one of the following other identifiers:

- ISIN	US25159MAX56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2121746.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2152869

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-08-28

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DLR KREDIT A/S
b. LEI (if any) of issuer. (1)	529900PR2ELW8QI1B775
c. Title of the issue or description of the investment.	DLR KREDIT A/S COVERED 10/24 1
d. CUSIP (if any).	ACI1L2B78
At least one of the following other identifiers:	
- ISIN	DK0006348594

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	9600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1325161.850000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1344600

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DOCTORS CO/THE
b. LEI (if any) of issuer. (1)	MKYKR1GWDRIJRLI1S211
c. Title of the issue or description of the investment.	DOCTORS CO INTERINSURANC SUBORDINATED 144A 01/32 4.5
d. CUSIP (if any).	256141AB8

At least one of the following other identifiers:

- ISIN	US256141AB88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	151199.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0153417

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-01-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DRYDEN CLO LTD 2019-72A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DRYDEN SENIOR LOAN FUND DRSLF 2019 72A AR 144A
d. CUSIP (if any).	26252NAN9
At least one of the following other identifiers:	
- ISIN	US26252NAN93

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2291359.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2324970

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)	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.	2032-05-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.70618
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DRYDEN XXVII-R EURO CLO BV 2017-27A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DRYDEN LEVERAGED LOAN CDO DRYD 2017 27A AR 144A
d. CUSIP (if any).	ACI1W43B2

At least one of the following other identifiers:

- ISIN	XS2305383288

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	797122.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	821630.300000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0833682

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)	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.	2033-04-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.323
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ELEVATION CLO LTD 2017-8A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ELEVATION CLO LTD AWPT 2017 8A A1R2 144A
d. CUSIP (if any).	28622VAN0

At least one of the following other identifiers:

- ISIN	US28622VAN01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1880973.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1876769.740000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1904299

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)	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.	2030-10-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.56282
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	EUROHOME UK MORTGAGES 2007-1 A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EUROHOME UK MORTGAGES PLC EHMU 2007 1 A REGS
d. CUSIP (if any).	B1VBS4II2

At least one of the following other identifiers:

- ISIN	XS0290416527

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	458466.320000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	542996.350000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0550961

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)	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.	2044-06-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.731
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	EUROSAIL PLC 2007-3X
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EUROSAIL PLC ESAIL 2007 3X A3A REGS
d. CUSIP (if any).	ACI01JMT5

At least one of the following other identifiers:	
- ISIN	XS0308666493

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	388287.810000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	467917.500000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0474781

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)	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.	2045-06-13
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	6.2637
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	EXTENDED STAY AMERICA TRUST 2021-ESH
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A
d. CUSIP (if any).	30227FAA8

At least one of the following other identifiers:

- ISIN	US30227FAA84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1996023.980000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1981012.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2010070

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-07-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.52648
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FAIRFAX FINANCIAL HOLDINGS LIMITED
b. LEI (if any) of issuer. (1)	GLS7OQD0WOEDI8YAP031
c. Title of the issue or description of the investment.	FAIRFAX FINL HLDGS LTD SR UNSECURED REGS 03/28 2.75
d. CUSIP (if any).	ACI11PCM5
At least one of the following other identifiers:	
- ISIN	XS1794675931

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1063330.020000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1078927

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2028-03-29

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2002-90
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2002 90 A2
d. CUSIP (if any).	31392GEN1

At least one of the following other identifiers:

- ISIN	US31392GEN16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	64774.840000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	65861.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0066827

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2042-11-25

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2003-34
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2003 34 A1
d. CUSIP (if any).	31393CEY5

At least one of the following other identifiers:

- ISIN	US31393CEY57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7803.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7762.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007876

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2043-04-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2006-48
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2006 48 TF
d. CUSIP (if any).	31395NLE5

At least one of the following other identifiers:

- ISIN	US31395NLE57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13896.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13638.320000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0013838

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.82943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIEMAE GRANTOR TRUST 2004-T3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIEMAE GRANTOR TRUST FNGT 2004 T3 1A1
d. CUSIP (if any).	31393YU52

At least one of the following other identifiers:

- ISIN	US31393YU521

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7610.030000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7479.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007590

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2044-02-25
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIEMAE WHOLE LOAN 2004-W12
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIEMAE WHOLE LOAN FNW 2004 W12 1A1
d. CUSIP (if any).	31394A6Y7

At least one of the following other identifiers:

- ISIN	US31394A6Y70

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	35603.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34959.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0035472

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2044-07-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). FHLMC PASS THRU POOLS

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.	FED HM LN PC POOL QG4720 FR 06/53 FIXED 5.5
d. CUSIP (if any).	3133C5G54

At least one of the following other identifiers:

- ISIN	US3133C5G544

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	999900.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	967137.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0981324

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-06-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL QG5960 FR 07/53 FIXED 5.5
d. CUSIP (if any).	3133C6TR0
At least one of the following other identifiers:	
- ISIN	US3133C6TR09

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	499950.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	483569.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0490663

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL QG9137 FR 08/53 FIXED 5.5
d. CUSIP (if any).	3133CAEJ5

At least one of the following other identifiers:

- ISIN	US3133CAEJ52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2999999.880000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2901703.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2944266

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL RA4542 FR 02/51 FIXED 2.5
d. CUSIP (if any).	3133KLBK2
At least one of the following other identifiers:	
- ISIN	US3133KLBK26

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	605792.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	485015.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0492130

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL RB5012 FR 10/39 FIXED 3.5
d. CUSIP (if any).	3133KYR92

At least one of the following other identifiers:

- ISIN	US3133KYR921

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	202067.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	179107.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0181735

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2039-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL SD8314 FR 04/53 FIXED 4.5
d. CUSIP (if any).	3132DWGX5

At least one of the following other identifiers:

- ISIN	US3132DWGX56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	442294.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	406452.550000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0412415

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL SD8331 FR 06/53 FIXED 5.5
d. CUSIP (if any).	3132DWHG1

At least one of the following other identifiers:

- ISIN	US3132DWHG15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	999900.150000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	967137.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0981324

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL SD8340 FR 07/53 FIXED 4.5
d. CUSIP (if any).	3132DWHR7

At least one of the following other identifiers:	
- ISIN	US3132DWHR79

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	11998801.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11026432.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.1188171

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2053-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL SD8347 FR 08/53 FIXED 4.5
d. CUSIP (if any).	3132DWHY2

At least one of the following other identifiers:

- ISIN	US3132DWHY21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	914086.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	840009.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0852331

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FED HM LN PC POOL SD8365 FR 10/53 FIXED 4.5
d. CUSIP (if any).	3132DWJJ3
At least one of the following other identifiers:	
- ISIN	US3132DWJJ36

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	557606.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	512417.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0519934

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FHLMC STRUCTURED PASS THRU SEC T-62
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FHLMC STRUCTURED PASS THROUGH FSPC T 62 1A1
d. CUSIP (if any).	31395HHV5

At least one of the following other identifiers:

- ISIN	US31395HHV50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	37103.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	33472.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0033963

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2044-10-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.82567

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FIRST FRANKLIN MTG LN ASST BKD 2005-FF2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FIRST FRANKLIN MTG LOAN ASSET FFML 2005 FF2 M5
d. CUSIP (if any).	36242DN66

At least one of the following other identifiers:

- ISIN	US36242DN664

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	714845.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	697322.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0707551

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.3792
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FIRST FRANKLIN MTG LOAN ABS 2006-FF10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FIRST FRANKLIN MTG LOAN ASSET FFML 2006 FF10 A1
d. CUSIP (if any).	32028HAA1

At least one of the following other identifiers:

- ISIN	US32028HAA14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	877015.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	811003.030000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0822899

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.5492
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL 800171 FN 12/34 FLOATING VAR
d. CUSIP (if any).	31405U6G9

At least one of the following other identifiers:

- ISIN	US31405U6G90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7794.620000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7616.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007729

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-12-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.621
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL 841068 FN 11/34 FLOATING VAR
d. CUSIP (if any).	31407UMR5

At least one of the following other identifiers:

- ISIN	US31407UMR58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13322.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13624.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013824

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-11-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.471
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). PIMCO FUNDS

b. LEI (if any) of issuer. (1) 549300F9QJIJF2GM8419

c. Title of the issue or description of the investment.	PIMCO SHORT ASSET PORTFOLIO MUTUAL FUND
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US72202G3801

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	59841.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	579086.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0587581

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: 480

Item C.1. Identification of investment.

a. Name of issuer (if any).	PIMCO FUNDS
b. LEI (if any) of issuer. (1)	LWVQWTQCFH3YG7CVH718
c. Title of the issue or description of the investment.	PIMCO PRV SHORT TERM FLT III MUTUAL FUND
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US72201W1541

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15149791.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	147271124.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	14.9431336

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: 481

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FNMA POOL BF0334 FN 01/59 FIXED 3.5
d. CUSIP (if any).	3140FXLQ3

At least one of the following other identifiers:

- ISIN	US3140FXLQ30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1789387.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1524050.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1546406

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2059-01-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BF0463 FN 03/60 FIXED 3
d. CUSIP (if any).	3140FXQR6
At least one of the following other identifiers:	
- ISIN	US3140FXQR67

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	703153.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	584260.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0592830

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2060-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BH4169 FN 12/47 FIXED 3.5
d. CUSIP (if any).	3140GST36

At least one of the following other identifiers:

- ISIN	US3140GST369

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	222296.420000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	195125.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0197988

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BJ8703 FN 05/49 FIXED 3.5
d. CUSIP (if any).	3140HAU57
At least one of the following other identifiers:	
- ISIN	US3140HAU579

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	266130.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	233493.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0236918

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BM2007 FN 09/48 FIXED VAR
d. CUSIP (if any).	3140J6GR2

At least one of the following other identifiers:

- ISIN	US3140J6GR20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	280269.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	254265.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0257995

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2048-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BW4939 FN 05/53 FIXED 4.5
d. CUSIP (if any).	3140MWPZ3

At least one of the following other identifiers:

- ISIN	US3140MWPZ37

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	85912.800000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	78960.590000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0080119

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL CA4346 FN 10/49 FIXED 3
d. CUSIP (if any).	3140QBZL5

At least one of the following other identifiers:

- ISIN	US3140QBZL57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1795288.870000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1501908.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1523939

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL CA6106 FN 06/50 FIXED 4
d. CUSIP (if any).	3140QDYC2

At least one of the following other identifiers:	
- ISIN	US3140QDYC24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	629081.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	566638.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0574950

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL CB6989 FN 06/53 FIXED 5.5
d. CUSIP (if any).	3140QSXT3

At least one of the following other identifiers:

- ISIN	US3140QSXT37

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	999900.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	967138.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0981324

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL CB7197 FN 07/53 FIXED 5.5
d. CUSIP (if any).	3140QS7K1
At least one of the following other identifiers:	
- ISIN	US3140QS7K12

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	6000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5804781.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5889928

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL FM1796 FN 10/34 FIXED VAR
d. CUSIP (if any).	3140X47J9

At least one of the following other identifiers:

- ISIN	US3140X47J93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	174899.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	164468.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0166881

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL FM3243 FN 02/50 FIXED VAR
d. CUSIP (if any).	3140X6S93

At least one of the following other identifiers:

- ISIN	US3140X6S931

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	467136.880000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	408641.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0414635

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL FM3972 FN 07/50 FIXED VAR
d. CUSIP (if any).	3140X7MW6

At least one of the following other identifiers:

- ISIN	US3140X7MW66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	762977.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	668144.080000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0677945

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL FM7441 FN 05/51 FIXED VAR
d. CUSIP (if any).	3140XBHT0

At least one of the following other identifiers:

- ISIN	US3140XBHT03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	76822.460000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	63682.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0064617

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL MA3384 FN 06/48 FIXED 4
d. CUSIP (if any).	31418CXN9

At least one of the following other identifiers:

- ISIN	US31418CXN90

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	32808.910000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29764.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030201

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	

For debt securities, also provide:

a. Maturity date.	2048-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FNMA POOL MA5070 FN 07/53 FIXED 4.5
d. CUSIP (if any).	31418ET42

At least one of the following other identifiers:

- ISIN	US31418ET421

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	999999.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	919074.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0932556

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-07-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. (1)	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/25 2.3
d. CUSIP (if any).	345397B85
At least one of the following other identifiers:	
- ISIN	US345397B850

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1032825.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1047975

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-02-10

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. (1)	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/24 2.748
d. CUSIP (if any).	ACI1TC740

At least one of the following other identifiers:

- ISIN	XS2272365078

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	590589.370000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0599252

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	2.748
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. (1)	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 4.687
d. CUSIP (if any).	345397ZJ5
At least one of the following other identifiers:	
- ISIN	US345397ZJ59

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	577211.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0585678

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-06-09

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.687
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. (1)	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125
d. CUSIP (if any).	345397A60

At least one of the following other identifiers:

- ISIN	US345397A605

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	581353.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0589881

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-06-16

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. (1)	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/25 3.375
d. CUSIP (if any).	345397B28

At least one of the following other identifiers:

- ISIN	US345397B280

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	928666.000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0942288

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	3.375
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FORD MOTOR CREDIT COMPANY LLC
b. LEI (if any) of issuer. (1)	UDSQCVRUX5BONN0VY111
c. Title of the issue or description of the investment.	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815
d. CUSIP (if any).	345397YT4

At least one of the following other identifiers:

- ISIN	US345397YT41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	356602.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0361833

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-11-02

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.815
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FORT CRE 2022-FL3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FORTRESS CBO INVESTMENTS LTD FORT 2022 FL3 A 144A
d. CUSIP (if any).	34706CAA7

At least one of the following other identifiers:	
- ISIN	US34706CAA71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2136750.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2168092

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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2039-02-23
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate. 7.16495

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FRANCE GOVT
b. LEI (if any) of issuer. (1)	969500KCGF3SUYJHPV70
c. Title of the issue or description of the investment.	FRANCE (GOVT OF) BONDS REGS 05/45 3.25
d. CUSIP (if any).	ACI05M6Y1

At least one of the following other identifiers:

- ISIN	FR0011461037

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2044849.610000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2074844

Item C.3. Payoff profile.

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.	3.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FRANCE GOVT
b. LEI (if any) of issuer. (1)	969500KCGF3SUYJHPV70
c. Title of the issue or description of the investment.	FRANCE (GOVT OF) BONDS REGS 05/52 0.75
d. CUSIP (if any).	ACI1JFLL0

At least one of the following other identifiers:

- ISIN	FR0013480613

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6050000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3021513.980000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.3065834

Item C.3. Payoff profile.

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.	0.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FRANCE GOVT
b. LEI (if any) of issuer. (1)	969500KCGF3SUYJHPV70
c. Title of the issue or description of the investment.	FRANCE (GOVT OF) UNSECURED 144A REGS 05/48 2
d. CUSIP (if any).	ACI0V7KW3

At least one of the following other identifiers:

- ISIN	FR0013257524

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	5132729.290000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.5208017

Item C.3. Payoff profile.

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.	2048-05-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FRANCE GOVT
b. LEI (if any) of issuer. (1)	969500KCGF3SUYJHPV70
c. Title of the issue or description of the investment.	FRANCE (GOVT OF) UNSECURED 144A REGS 05/50 1.5
d. CUSIP (if any).	ACI18M3K9

At least one of the following other identifiers:

- ISIN	FR0013404969

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2934788.810000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2977837

Item C.3. Payoff profile.

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.	2050-05-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC 2395
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 2395 FT
d. CUSIP (if any).	31339LMA5

At least one of the following other identifiers:

- ISIN	US31339LMA51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	126.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	125.880000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0000128

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-12-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.87776
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC 3397
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3397 FC
d. CUSIP (if any).	31397PLU2

At least one of the following other identifiers:

- ISIN	US31397PLU20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5350.640000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5285.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005363

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-12-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.02776
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC REMICS 4579
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4579 FD
d. CUSIP (if any).	3137BPPH6

At least one of the following other identifiers:

- ISIN	US3137BPPH69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	207181.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	200437.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0203378

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-01-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.82755
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC REMICS 4579
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4579 SD
d. CUSIP (if any).	3137BPS83

At least one of the following other identifiers:

- ISIN	US3137BPS836

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	207181.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9166.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009301

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-01-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GA GLOBAL FUNDING TRUST
b. LEI (if any) of issuer. (1)	54930029I8ROQ4OROZ88
c. Title of the issue or description of the investment.	GA GLOBAL FUNDING TRUST SECURED 144A 01/27 2.25
d. CUSIP (if any).	36143L2G9
At least one of the following other identifiers:	
- ISIN	US36143L2G95

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	526231.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0533951

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-01-06
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GALLATIN CLO IX LTD 2018-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GALLATIN FUNDING LTD GALL 2018 1A A 144A
d. CUSIP (if any).	36361WAC0
At least one of the following other identifiers:	
- ISIN	US36361WAC01

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	218568.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	218777.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0221987

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)	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.	2028-01-21

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.64513
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GALLATIN FUNDING LTD, GALLATIN CLO VII LLC 2017-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GALLATIN LOAN MANAGEMENT, LLC GALL 2017 1A A1R 144A
d. CUSIP (if any).	36361UAL4
At least one of the following other identifiers:	
- ISIN	US36361UAL44

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1495809.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1517750

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)	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.	2031-07-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.65957
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GLP CAPITAL LP / GLP FINANCING II INC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GLP CAPITAL LP / FIN II COMPANY GUAR 01/29 5.3
d. CUSIP (if any).	361841AL3

At least one of the following other identifiers:

- ISIN	US361841AL38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	649624.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0659153

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 008651 G2 07/25 FLOATING VAR
d. CUSIP (if any).	36202KTG0

At least one of the following other identifiers:

- ISIN	US36202KTG03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	559.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	551.380000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000559

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 008699 G2 09/25 FLOATING VAR
d. CUSIP (if any).	36202KUY9

At least one of the following other identifiers:

- ISIN	US36202KUY99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	112.240000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	110.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000112

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-09-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 008770 G2 12/25 FLOATING VAR
d. CUSIP (if any).	36202KW76

At least one of the following other identifiers:	
- ISIN	US36202KW763

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	36.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	35.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000036

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2025-12-20
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 008971 G2 09/26 FLOATING VAR
d. CUSIP (if any).	36202K6G5

At least one of the following other identifiers:

- ISIN	US36202K6G55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	40.710000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000040

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-09-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	2.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 080010 G2 11/26 FLOATING VAR
d. CUSIP (if any).	36225CAL0
At least one of the following other identifiers:	
- ISIN	US36225CAL00

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	861.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	822.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000835

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-11-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 080011 G2 11/26 FLOATING VAR
d. CUSIP (if any).	36225CAM8

At least one of the following other identifiers:

- ISIN	US36225CAM82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	630.110000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	611.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000620

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-11-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 2.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 080022 G2 12/26 FLOATING VAR
d. CUSIP (if any).	36225CAY2

At least one of the following other identifiers:

- ISIN	US36225CAY21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	119.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	116.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000118

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-12-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 080199 G2 05/28 FLOATING VAR
d. CUSIP (if any).	36225CGH3

At least one of the following other identifiers:

- ISIN	US36225CGH34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	413.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	401.470000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0000407

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-05-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 080364 G2 01/30 FLOATING VAR
d. CUSIP (if any).	36225CMN3

At least one of the following other identifiers:

- ISIN	US36225CMN38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1969.020000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1922.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001951

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-01-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 080397 G2 04/30 FLOATING VAR
d. CUSIP (if any).	36225CNP7

At least one of the following other identifiers:

- ISIN	US36225CNP76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	835.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	812.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000825

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-04-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). GNMA PASS THRU POOLS

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.	GNMA II POOL 080409 G2 05/30 FLOATING VAR
d. CUSIP (if any).	36225CN36

At least one of the following other identifiers:

- ISIN	US36225CN364

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3319.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3231.210000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003279

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA II POOL 080414 G2 06/30 FLOATING VAR
d. CUSIP (if any).	36225CN85
At least one of the following other identifiers:	
- ISIN	US36225CN851

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2488.660000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2451.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002487

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	3.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOLDEN STATE TOBACCO SECURITIZATION
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/25 FIXED 1.958
d. CUSIP (if any).	38122NC42

At least one of the following other identifiers:

- ISIN	US38122NC429

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	843045.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0855412

Item C.3. Payoff profile.

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.	2025-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.958
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 INC SR UNSECURED 01/25 VAR
d. CUSIP (if any).	38141GZJ6

At least one of the following other identifiers:

- ISIN	US38141GZJ65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3189663.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3236450

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-01-24

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.00984
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2016-H17
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H17 FK
d. CUSIP (if any).	38376RXQ4

At least one of the following other identifiers:

- ISIN	US38376RXQ46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	874569.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	870827.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0883601

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2066-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.28162
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2016-H24
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H24 F
d. CUSIP (if any).	38376RJ72

At least one of the following other identifiers:

- ISIN	US38376RJ724

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1632251.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1625256.230000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1649096

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2066-11-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.28162
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2017-121
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 121 PE
d. CUSIP (if any).	38380TV37

At least one of the following other identifiers:

- ISIN	US38380TV370

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13498.840000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12668.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012854

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2017-133
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 133 EC
d. CUSIP (if any).	38380HCH3

At least one of the following other identifiers:	
- ISIN	US38380HCH30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7903.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7321.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007429

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-05-20
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 3

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MTGE ASSOC 2004-68
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2004 68 ZC
d. CUSIP (if any).	38374HVU1

At least one of the following other identifiers:

- ISIN	US38374HVU12

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	169469.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	170015.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0172509

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-08-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GPMT LLC 2021-FL3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GPMT LTD. GPMT 2021 FL3 A 144A
d. CUSIP (if any).	36264BAA8
At least one of the following other identifiers:	
- ISIN	US36264BAA89

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1186441.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1168245.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1185382

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)	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.	2035-07-16

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.69505
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GPMT LTD 2021-FL4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GPMT LTD. GPMT 2021 FL4 A 144A
d. CUSIP (if any).	36262TAA1

At least one of the following other identifiers:

- ISIN	US36262TAA16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2327538.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2361679

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)	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. 2036-12-15

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.78793

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GREENPOINT MTGE FUNDING TR 2005-AR5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR5 1A1
d. CUSIP (if any).	39538WEA2

At least one of the following other identifiers:

- ISIN	US39538WEA27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3110.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2666.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002705

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GS MORTGAGE-BACKED SECURITIES TRUST 2021-INV1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GS MORTGAGE BACKED SECURITIES GSMBS 2021 INV1 A2 144A
d. CUSIP (if any).	36263KAB7

At least one of the following other identifiers:

- ISIN	US36263KAB70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	420729.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	319577.360000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0324265

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-12-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GS MORTGAGE-BACKED SECURITIES TRUST 2022-GR2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GS MORTGAGE BACKED SECURITIES GSMBS 2022 GR2 A2 144A
d. CUSIP (if any).	36267BAB3

At least one of the following other identifiers:

- ISIN	US36267BAB36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2447707.670000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1943330.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1971835

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-08-26
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). GS MORTGAGE-BACKED SECURITIES TRUST 2022-HP1

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. GS MORTGAGE BACKED SECURITIES GSMBS 2022 HP1 A2 144A

d. CUSIP (if any). 36265LAB3

At least one of the following other identifiers:

- ISIN US36265LAB36

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	4009462.480000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3183267.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3229961

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	

For debt securities, also provide:

a. Maturity date.	2052-09-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GS MORTGAGE-BACKED SECURITIES TRUST 2022-PJ3
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A4 144A
d. CUSIP (if any).	362924AE2

At least one of the following other identifiers:

- ISIN	US362924AE27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1981084.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1507258.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1529367

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-08-25

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 2.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSAMP TRUST 2004-OPT
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSAMP TRUST GSAMP 2004 OPT M1
d. CUSIP (if any).	36242DNU3
At least one of the following other identifiers:	
- ISIN	US36242DNU36

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	250396.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	236839.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0240313

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-11-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.3042
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSAMP TRUST 2006-FM2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSAMP TRUST GSAMP 2006 FM2 A2D
d. CUSIP (if any).	36245DAE0

At least one of the following other identifiers:

- ISIN	US36245DAE04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3293509.980000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1165414.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1182509

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-09-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSAMP TRUST 2006-HE3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSAMP TRUST GSAMP 2006 HE3 A2D
d. CUSIP (if any).	36244KAE5
At least one of the following other identifiers:	
- ISIN	US36244KAE55

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1985438.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1833319.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1860211

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSAMP TRUST 2006-SD3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSAMP TRUST GSAMP 2006 SD3 A 144A
d. CUSIP (if any).	36244RAA8

At least one of the following other identifiers:

- ISIN	US36244RAA86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	51334.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	47731.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0048431

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSC CAPITAL CORP MORTGAGE TRUST 2006-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSC CAPITAL CORP MORTGAGE TRUS GSCC 2006 2 A1
d. CUSIP (if any).	362480AD7

At least one of the following other identifiers:

- ISIN	US362480AD73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	906464.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	842268.510000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0854623

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7942
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSMPS MORTGAGE LOAN TRUST 2006-RP1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSMPS MORTGAGE LOAN TRUST GSMPS 2006 RP1 1AF1 144A
d. CUSIP (if any).	3623413C1

At least one of the following other identifiers:

- ISIN	US3623413C19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1533832.050000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1240631.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1258829

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-01-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7842
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSR MORTGAGE LOAN TRUST 2003-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSR MORTGAGE LOAN TRUST GSR 2003 1 A2
d. CUSIP (if any).	36229RJJ9

At least one of the following other identifiers:	
- ISIN	US36229RJJ95

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	860.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	820.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000833

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-03-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	6.78
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSR MORTGAGE LOAN TRUST 2005-AR1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSR MORTGAGE LOAN TRUST GSR 2005 AR1 1A1
d. CUSIP (if any).	36242DUL5

At least one of the following other identifiers:

- ISIN	US36242DUL53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5826.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5328.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005407

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-01-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.79556
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSR MTGE LOAN TRUST 2003-2F
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSR MORTGAGE LOAN TRUST GSR 2003 2F 3A1
d. CUSIP (if any).	36228FNB8
At least one of the following other identifiers:	
- ISIN	US36228FNB84

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	140.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	127.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000130

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-03-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSR MTGE LOAN TRUST 2004-7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSR MORTGAGE LOAN TRUST GSR 2004 7 1A1
d. CUSIP (if any).	36228F4P8

At least one of the following other identifiers:

- ISIN	US36228F4P85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5295.310000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5135.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005211

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2034-06-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.24373

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HALEON UK CAPITAL PLC
b. LEI (if any) of issuer. (1)	5493004B26DRJNN0OV17
c. Title of the issue or description of the investment.	HALEON UK CAPITAL PLC COMPANY GUAR 03/25 3.125
d. CUSIP (if any).	36264NAB0

At least one of the following other identifiers:

- ISIN	US36264NAB01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	768618.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0779893

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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.	2025-03-24

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HALSEYPOINT CLO 3 LTD 2020-3A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HALSEYPOINT CLO 3, LTD. HLSY 2020 3A A1A 144A
d. CUSIP (if any).	40638UAA7

At least one of the following other identifiers:

- ISIN	US40638UAA79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2200615.760000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2232895

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)	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.	2032-11-30
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	7.08073
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HARBORVIEW MORTGAGE LOAN TR 2005-9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A
d. CUSIP (if any).	41161PSK0

At least one of the following other identifiers:

- ISIN	US41161PSK02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11227.590000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10100.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010249

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-06-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.11932
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). HARBORVIEW MORTGAGE LOAN TR 2006-SB1

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 SB1 A1A

d. CUSIP (if any). 41162BAA1

At least one of the following other identifiers:

- ISIN US41162BAA17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	46214.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	38577.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0039144

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-12-19

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.47567
c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HILTON WORLDWIDE FINANCE LLC
b. LEI (if any) of issuer. (1)	549300406TN7EY0NPH20

c. Title of the issue or description of the investment.	HILTON DOMESTIC OPERATING CO 2019 TERM LOAN B
d. CUSIP (if any).	43289DAH6

At least one of the following other identifiers:

- ISIN	US43289DAH61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	571428.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	571885.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0580274

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Loan
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-06-22

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 7.1697

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 UNSECURED 03/28 VAR
d. CUSIP (if any).	404280BK4
At least one of the following other identifiers:	
- ISIN	US404280BK42

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	833399.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0845624

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
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.	2028-03-13
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.041
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 UNSECURED 05/30 VAR
d. CUSIP (if any).	404280CC1

At least one of the following other identifiers:

- ISIN	US404280CC17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1671936.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1696461

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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.	2030-05-22

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.973
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 UNSECURED 09/26 VAR
d. CUSIP (if any).	404280BW8
At least one of the following other identifiers:	
- ISIN	US404280BW89

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2220451.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2253021

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
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)	Floating
ii. Annualized rate.	7.05208
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 UNSECURED 09/26 VAR
d. CUSIP (if any).	404280BX6

At least one of the following other identifiers:

- ISIN	US404280BX62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2114452.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2145468

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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)	Floating
ii. Annualized rate.	4.292
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HUNGARY GOVT
b. LEI (if any) of issuer. (1)	5299003F3UFKGCCMAP43
c. Title of the issue or description of the investment.	HUNGARY SR UNSECURED 144A 09/32 6.25
d. CUSIP (if any).	445545AS5

At least one of the following other identifiers:

- ISIN	US445545AS56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1074650.500000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1090414

Item C.3. Payoff profile.

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.	2032-09-22

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HUNGARY GOVT
b. LEI (if any) of issuer. (1)	5299003F3UFKGCCMAP43
c. Title of the issue or description of the investment.	NATIONAL BK HUNGARY BILL BILLS 10/23 0.00000
d. CUSIP (if any).	ACI2K4X46

At least one of the following other identifiers:

- ISIN	HU0000625751

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3294000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Hungary Forint
e. Value. (4)	8932630.640000
f. Exchange rate.	368.314100
g. Percentage value compared to net assets of the Fund.	0.9063657

Item C.3. Payoff profile.

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)	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.	2023-10-05

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	IMPAC CMB TR 2004-8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IMPAC CMB TRUST IMM 2004 8 1A
d. CUSIP (if any).	45254NKQ9

At least one of the following other identifiers:	
- ISIN	US45254NKQ96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	138010.390000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	125987.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0127836

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-10-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	6.1542
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	IMPAC CMB TRUST 2003-9F
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	IMPAC CMB TRUST IMM 2003 9F A1
d. CUSIP (if any).	45254NFL6

At least one of the following other identifiers:

- ISIN	US45254NFL64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	527.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	510.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000518

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-07-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.4342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	INDYMAC INDX MORTGAGE LOAN TR 2005-AR15
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR15 A2
d. CUSIP (if any).	45660LVM8

At least one of the following other identifiers:

- ISIN	US45660LVM89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	34258.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29921.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030360

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-09-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.75544
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ING GROEP NV
b. LEI (if any) of issuer. (1)	549300NYKK9MWM7GGW15
c. Title of the issue or description of the investment.	ING GROEP NV SR UNSECURED 10/23 4.1
d. CUSIP (if any).	456837AK9

At least one of the following other identifiers:

- ISIN	US456837AK90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	800000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0811735

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2023-10-02

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ING GROEP NV
b. LEI (if any) of issuer. (1)	549300NYKK9MWM7GGW15
c. Title of the issue or description of the investment.	ING GROEP NV SR UNSECURED 10/23 VAR
d. CUSIP (if any).	456837AL7

At least one of the following other identifiers:

- ISIN	US456837AL73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	800000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0811735

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2023-10-02

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.53343
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	INTER-AMERICAN DEVELOPMENT BANK
b. LEI (if any) of issuer. (1)	VKU1UKDS9E7LYLMACP54
c. Title of the issue or description of the investment.	INTER AMERICAN DEVEL BK UNSECURED REGS 04/27 2.5
d. CUSIP (if any).	ACI0QK6X4

At least one of the following other identifiers:

- ISIN	AU3CB0240133

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	1078429.790000
f. Exchange rate.	1.555300

g. Percentage value compared to net assets of the Fund.	0.1094248

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

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.

For debt securities, also provide:

a. Maturity date.	2027-04-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ISRAEL GOVT
b. LEI (if any) of issuer. (1)	213800T8ZHTFZIBYPE21
c. Title of the issue or description of the investment.	ISRAEL FIXED BOND BONDS 03/27 2
d. CUSIP (if any).	ACI0RRBN4

At least one of the following other identifiers:

- ISIN	IL0011393449

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2700000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Israel Shekel
e. Value. (4)	662617.330000
f. Exchange rate.	3.814300
g. Percentage value compared to net assets of the Fund.	0.0672337

Item C.3. Payoff profile.

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.	2027-03-31
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 570

Item C.1. Identification of investment.

a. Name of issuer (if any).	ISRAEL GOVT
b. LEI (if any) of issuer. (1)	213800T8ZHTFZIBYPE21
c. Title of the issue or description of the investment.	STATE OF ISRAEL SR UNSECURED 01/33 4.5
d. CUSIP (if any).	46514BRA7

At least one of the following other identifiers:

- ISIN	US46514BRA79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	561520.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0569757

Item C.3. Payoff profile.

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.	2033-01-17

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ITALY GOVT
b. LEI (if any) of issuer. (1)	815600DE60799F5A9309

c. Title of the issue or description of the investment.	ITALY GOV T INT BOND SR UNSECURED REGS 08/28 6
d. CUSIP (if any).	551287II8

At least one of the following other identifiers:

- ISIN	XS0089572316

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	737953.040000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0748778

Item C.3. Payoff profile.

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.	2028-08-04

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES (JFM)
b. LEI (if any) of issuer. (1)	5493007YYYNZ4NMEOD64
c. Title of the issue or description of the investment.	JAPAN FIN ORG MUNICIPAL SR UNSECURED 144A 09/25 0.625
d. CUSIP (if any).	471068AS5
At least one of the following other identifiers:	
- ISIN	US471068AS59

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3918928.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3976412

Item C.3. Payoff profile.	
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.	2025-09-02

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN (2 YEAR ISSUE) BONDS 03/24 0.005
d. CUSIP (if any).	ACI23YHP0

At least one of the following other identifiers:

- ISIN	JP1024341N31

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	780000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	5222722.160000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.5299330

Item C.3. Payoff profile.

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.	2024-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.005
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN (2 YEAR ISSUE) BONDS 04/24 0.005
d. CUSIP (if any).	ACI24QFW3
At least one of the following other identifiers:	
- ISIN	JP1024351N46

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	870000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	5825635.040000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.5911087

Item C.3. Payoff profile.	
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.	2024-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.005
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 575

Item C.1. Identification of investment.

a. Name of issuer (if any).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN (2 YEAR ISSUE) BONDS 05/24 0.005
d. CUSIP (if any).	ACI258YF8

At least one of the following other identifiers:

- ISIN	JP1024361N51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	390000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	2611622.060000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.2649930

Item C.3. Payoff profile.

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. | 2024-05-01

b. Coupon.

i. Coupon category. (13) | Fixed

ii. Annualized rate. | 0.005

c. Currently in default? | ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN (2 YEAR ISSUE) BONDS 10/24 0.005
d. CUSIP (if any).	ACI2905P1

At least one of the following other identifiers:

- ISIN	JP1024411NA0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1680000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	11249839.400000

f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	1.1414855

Item C.3. Payoff profile.

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.	2024-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.005
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN (30 YEAR ISSUE) BONDS 03/49 0.5
d. CUSIP (if any).	ACI1B32J1

At least one of the following other identifiers:

- ISIN	JP1300621K47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	977000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	5053739.090000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.5127869

Item C.3. Payoff profile.

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.	2049-03-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN (30 YEAR ISSUE) BONDS 06/51 0.7
d. CUSIP (if any).	BP5D0MII4

At least one of the following other identifiers:	
- ISIN	JP1300711M79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	159033.730000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0161366

Item C.3. Payoff profile.

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.	2051-06-20
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	0.7
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN (30 YEAR ISSUE) BONDS 06/52 1.3
d. CUSIP (if any).	ACI26WF16

At least one of the following other identifiers:

- ISIN	JP1300751N79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	50000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	308160.470000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0312681

Item C.3. Payoff profile.

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.	2052-06-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN (30 YEAR ISSUE) BONDS 12/48 0.7
d. CUSIP (if any).	BJB9V0II4
At least one of the following other identifiers:	
- ISIN	JP1300611K15

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	247000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	1351558.080000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.1371383

Item C.3. Payoff profile.	
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.	2048-12-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.7
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN GOVT CPI LINKED BONDS 03/28 0.1
d. CUSIP (if any).	ACI12NZL6

At least one of the following other identifiers:

- ISIN	JP1120231J51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1144470600.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	8075777.890000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.8194235

Item C.3. Payoff profile.

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. 0.1

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 01/24 0.00000
d. CUSIP (if any).	ACI2K5YR1

At least one of the following other identifiers:

- ISIN	JP1741851PA4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5510000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	36889487.970000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	3.7430592

Item C.3. Payoff profile.

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.	2024-01-09

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 10/23 0.00000
d. CUSIP (if any).	ACI2H46K4

At least one of the following other identifiers:

- ISIN	JP1741661P71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5470000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	36603319.060000
f. Exchange rate.	149.440000

g. Percentage value compared to net assets of the Fund.	3.7140226

Item C.3. Payoff profile.

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.	2023-10-02

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 10/23 0.00000
d. CUSIP (if any).	ACI2H64J4

At least one of the following other identifiers:

- ISIN	JP1741681P77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	390000000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	2609855.260000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.2648137

Item C.3. Payoff profile.

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.	2023-10-10
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 10/23 0.00000
d. CUSIP (if any).	ACI2HCF59

At least one of the following other identifiers:

- ISIN	JP1741691P75

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	370000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	2476098.230000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.2512418

Item C.3. Payoff profile.

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.	2023-10-16

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241

c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 10/23 0.00000
d. CUSIP (if any).	ACI2HHNY6

At least one of the following other identifiers:

- ISIN	JP1741711P71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7050000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	47181549.450000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	4.7873621

Item C.3. Payoff profile.

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.	2023-10-23

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 10/23 0.00000
d. CUSIP (if any).	ACI2HP3M6
At least one of the following other identifiers:	
- ISIN	JP1741721P79

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3970000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	26569910.400000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	2.6959645

Item C.3. Payoff profile.	
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.	2023-10-30
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 11/23 0.00000
d. CUSIP (if any).	ACI2HZCL6

At least one of the following other identifiers:

- ISIN	JP1741751P80

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2900000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	19410244.910000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	1.9694959

Item C.3. Payoff profile.

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.	2023-11-13

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 11/23 0.00000
d. CUSIP (if any).	ACI2J4BW0
At least one of the following other identifiers:	
- ISIN	JP1741771P86
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1010000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	6760376.610000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.6859540
Item C.3. Payoff profile.	
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.	2023-11-20

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 11/23 0.00000
d. CUSIP (if any).	ACI2JBYZ2

At least one of the following other identifiers:

- ISIN	JP1741781P84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2170000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	14525321.340000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	1.4738382

Item C.3. Payoff profile.

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.	2023-11-27

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 12/23 0.00000
d. CUSIP (if any).	ACI2JGQY3

At least one of the following other identifiers:

- ISIN	JP1741791P90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	410000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	2744665.210000

f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.2784925

Item C.3. Payoff profile.

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.	2023-12-04

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 12/23 0.00000
d. CUSIP (if any).	ACI2JPSH8

At least one of the following other identifiers:

- ISIN	JP1741811P96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3900000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	26108939.370000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	2.6491912

Item C.3. Payoff profile.

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.	2023-12-11

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 12/23 0.00000
d. CUSIP (if any).	ACI2JT6N1

At least one of the following other identifiers:	
- ISIN	JP1741821P94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1110000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	7431332.640000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.7540337

Item C.3. Payoff profile.

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.	2023-12-18
b. Coupon.	
i. Coupon category. (13)	None

ii. Annualized rate. 0

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JAPAN GOVT
b. LEI (if any) of issuer. (1)	353800WZS8AXZXFUC241
c. Title of the issue or description of the investment.	JAPAN TREASURY DISC BILL BILLS 12/23 0.00000
d. CUSIP (if any).	ACI2JZVP4

At least one of the following other identifiers:

- ISIN	JP1741841P90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2930000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	19616902.900000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	1.9904649

Item C.3. Payoff profile.

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.	2023-12-25
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN CHASE & CO
b. LEI (if any) of issuer. (1)	8I5DZWZKVSZI1NUHU748
c. Title of the issue or description of the investment.	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR
d. CUSIP (if any).	46647PCZ7
At least one of the following other identifiers:	
- ISIN	US46647PCZ71

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2426789.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2462386

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-04-26

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.08
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2003-A2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2003 A2 3A1
d. CUSIP (if any).	466247AZ6

At least one of the following other identifiers:

- ISIN	US466247AZ62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2032.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1835.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001862

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.02738
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	522 FUNDING CLO I LTD 2018-3A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	522 FUNDING CLO LTD MORGN 2018 3A AR 144A
d. CUSIP (if any).	33835NAA9

At least one of the following other identifiers:

- ISIN	US33835NAA90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2091796.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2122480

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)	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.	2031-10-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.62775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2007-S2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2007 S2 1A11
d. CUSIP (if any).	46630WAL4

At least one of the following other identifiers:

- ISIN	US46630WAL46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1415465.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	575502.450000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0583944

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-06-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2021-INV8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2021 INV8 A2 144A
d. CUSIP (if any).	46654RAG7

At least one of the following other identifiers:

- ISIN	US46654RAG74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4764024.530000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3794208.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3849863

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Variable
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2021-LTV4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2021 INV4 A2 144A
d. CUSIP (if any).	46654DAD5

At least one of the following other identifiers:

- ISIN	US46654DAD57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3657091.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2912614.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2955337

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-01-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2021-LTV6
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2021 INV6 A2 144A
d. CUSIP (if any).	46654FAD0

At least one of the following other identifiers:

- ISIN	US46654FAD06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3567683.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2841407.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2883086

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-04-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2022-INV1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2022 INV1 A3 144A
d. CUSIP (if any).	465973AC9
At least one of the following other identifiers:	
- ISIN	US465973AC95

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3544525.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2814135.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2855414

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-03-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MTGE TRUST 2005-A7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2005 A7 3A1
d. CUSIP (if any).	466247WT6

At least one of the following other identifiers:

- ISIN	US466247WT64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5198.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4789.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004860

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-10-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.14396
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JUBILEE CLO 2015-XVI BV 15-16A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JUBILEE CDO BV JUBIL 2015 16A A1R 144A
d. CUSIP (if any).	ACI0YWRZ1

At least one of the following other identifiers:

- ISIN	XS1577947283

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	330158.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	348027.070000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0353132

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)	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.	2029-12-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.645
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JYSKE REALKREDIT KGS
b. LEI (if any) of issuer. (1)	529900R9HQNZRT2OXB26
c. Title of the issue or description of the investment.	JYSKE REALKREDIT A/S COVERED 01/24 1
d. CUSIP (if any).	ACI2CC6L9

At least one of the following other identifiers:

- ISIN	DK0009408361

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	63400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	8930255.940000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.9061247

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JYSKE REALKREDIT KGS
b. LEI (if any) of issuer. (1)	529900R9HQNZRT2OXB26
c. Title of the issue or description of the investment.	JYSKE REALKREDIT A/S COVERED 04/24 1
d. CUSIP (if any).	K1R19DGD3

At least one of the following other identifiers:

- ISIN	DK0009391104

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1804677.900000

f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1831149

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JYSKE REALKREDIT KGS
b. LEI (if any) of issuer. (1)	529900R9HQNZRT2OXB26
c. Title of the issue or description of the investment.	JYSKE REALKREDIT A/S COVERED 10/23 1
d. CUSIP (if any).	ACI2CC3V0

At least one of the following other identifiers:

- ISIN	DK0009406829

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	70000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	9922814.680000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	1.0068365

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2023-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JYSKE REALKREDIT KGS
b. LEI (if any) of issuer. (1)	529900R9HQNZRT2OXB26
c. Title of the issue or description of the investment.	JYSKE REALKREDIT A/S COVERED 10/24 1
d. CUSIP (if any).	ACI2JWPK9

At least one of the following other identifiers:	
- ISIN	DK0009411829

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	50000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	6903443.930000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.7004705

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JYSKE REALKREDIT KGS
b. LEI (if any) of issuer. (1)	529900R9HQNZRT2OXB26
c. Title of the issue or description of the investment.	JYSKE REALKREDIT A/S COVERED 10/50 1
d. CUSIP (if any).	BKLH46II9
At least one of the following other identifiers:	
- ISIN	DK0009397739

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	31226546.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	2911488.320000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.2954195

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JYSKE REALKREDIT KGS
b. LEI (if any) of issuer. (1)	529900R9HQNZRT2OXB26
c. Title of the issue or description of the investment.	JYSKE REALKREDIT A/S COVERED REGS 10/50 1
d. CUSIP (if any).	ACI1CPNN9
At least one of the following other identifiers:	
- ISIN	DK0009397069

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	6383420.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	637324.020000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0646672

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ABBVIE INC
b. LEI (if any) of issuer. (1)	FR5LCKFTG8054YNNRU85
c. Title of the issue or description of the investment.	ABBVIE INC SR UNSECURED 11/23 1.5
d. CUSIP (if any).	00287YDM8

At least one of the following other identifiers:

- ISIN	XS2125913942

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	105395.150000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0106941

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-11-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	KKR CLO LTD 18
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	KKR FINANCIAL CLO LTD KKR 18 AR 144A
d. CUSIP (if any).	48251JAL7

At least one of the following other identifiers:

- ISIN	US48251JAL70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	789243.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	788953.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0800526

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)	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.	2030-07-18

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.5115
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	KOMMUNALBANKEN AS
b. LEI (if any) of issuer. (1)	I7ETN0QQO2AHZZGHJ389
c. Title of the issue or description of the investment.	KOMMUNALBANKEN AS SR UNSECURED REGS 01/27 1.9
d. CUSIP (if any).	ACI22XFG5

At least one of the following other identifiers:

- ISIN	AU3CB0285849

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	1293635.890000
f. Exchange rate.	1.555300

g. Percentage value compared to net assets of the Fund.	0.1312611

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
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.

For debt securities, also provide:

a. Maturity date.	2027-01-19

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.9
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LANDWIRTSCHAFTLICHE RENTENBANK
b. LEI (if any) of issuer. (1)	529900Z3J0N6S0F7CT25
c. Title of the issue or description of the investment.	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 04/24 5.375
d. CUSIP (if any).	ACI09B035

At least one of the following other identifiers:

- ISIN	NZLRBDT009C1

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1400000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	836459.350000
f. Exchange rate.	1.668500
g. Percentage value compared to net assets of the Fund.	0.0848729

Item C.3. Payoff profile.

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.	2024-04-23
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.375
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LCCM 2021-FL3 TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LADDER CAPITAL COMMERCIAL MORT LCCM 2021 FL3 A 144A
d. CUSIP (if any).	50190FAA9

At least one of the following other identifiers:

- ISIN	US50190FAA93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2280864.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2314321

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)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-11-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.89668
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LCM LP 13A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	LCM LTD PARTNERSHIP LCM 13A AR3 144A
d. CUSIP (if any).	50184KBL1

At least one of the following other identifiers:

- ISIN	US50184KBL17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1025394.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1024922.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1039956

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)	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.	2027-07-19

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.45173
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LEHMAN XS TRUST 2006 GP4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LEHMAN XS TRUST LXS 2006 GP4 1A1
d. CUSIP (if any).	525161AA3
At least one of the following other identifiers:	
- ISIN	US525161AA33

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1168525.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1038024.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1053250

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-08-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8442
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ACCUNIA EUROPEAN CLO I DAC 1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ACCUNIA EUROPEAN CLO ACCUN 1A AR 144A
d. CUSIP (if any).	ACI19ZJ97
At least one of the following other identifiers:	
- ISIN	XS1966591452
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	550425.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	578265.600000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0586748
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)	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.	2030-07-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.613
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LLOYDS BANK CORPORATE MARKETS PLC
b. LEI (if any) of issuer. (1)	213800MBWEIJDM5CU638
c. Title of the issue or description of the investment.	LLOYDS BK CORP MKTS PLC SR UNSECURED REGS 07/24 1.75
d. CUSIP (if any).	ACI1D3YZ8
At least one of the following other identifiers:	
- ISIN	XS2025842688

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1417332.500000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.1438122

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
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.	2024-07-11

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ACE SECURITIES CORP 2005-HE5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ACE SECURITIES CORP. ACE 2005 HE5 M4
d. CUSIP (if any).	004421RH8

At least one of the following other identifiers:

- ISIN	US004421RH88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1381250.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1323213.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1342623

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.3342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LUMEN TECHNOLOGIES INC
b. LEI (if any) of issuer. (1)	8M3THTGWLTYZVE6BBY25
c. Title of the issue or description of the investment.	CENTURYLINK INC 2020 TERM LOAN B
d. CUSIP (if any).	15669GAH7

At least one of the following other identifiers:

- ISIN	US15669GAH74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	666858.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	478214.250000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0485229

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Loan
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	7.6806
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LUMINENT MORTGAGE TRUST 2006-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LUMINENT MORTGAGE TRUST LUM 2006 4 A1A
d. CUSIP (if any).	55027BAA6

At least one of the following other identifiers:

- ISIN	US55027BAA61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1107144.780000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	906450.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0919747

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-05-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MAN GLG EURO CLO II DAC 2A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MAN GLG EURO CLO GLGE 2A A1R 144A
d. CUSIP (if any).	ACI1DJHC3

At least one of the following other identifiers:	
- ISIN	XS2034709910

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	553548.480000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	582688.420000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0591235

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)	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.	2030-01-15
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	4.533
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MANHATTAN WEST 2020-1MW
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MANHATTAN WEST OMW 2020 1MW A 144A
d. CUSIP (if any).	563136AA8

At least one of the following other identifiers:

- ISIN	US563136AA85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1715055.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1740212

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2039-09-10
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.13
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MARLAY PARK CLO DAC 1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARLAY PARK CLO MRLPK 1A A1A 144A
d. CUSIP (if any).	ACI114391

At least one of the following other identifiers:

- ISIN	XS1782796962

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1722957.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1803501.720000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1829956

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)	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.	2030-10-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.403
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MASTR ALT LN TR 2006-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR ALTERNATIVE LOANS TRUST MALT 2006 2 2A1
d. CUSIP (if any).	5764342H6

At least one of the following other identifiers:

- ISIN	US5764342H69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	43630.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4736.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004806

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8342
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MASTR ALTERNATIVE LOAN TRUST 2006-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR ALTERNATIVE LOANS TRUST MALT 2006 1 A1
d. CUSIP (if any).	576434Y32

At least one of the following other identifiers:

- ISIN	US576434Y325

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	512143.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	239889.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0243408

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-02-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MASTR ASSET BACKED SEC TR 2006-HE2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR ASSET BACKED SECURITIES MABS 2006 HE2 A4
d. CUSIP (if any).	57644UAF2

At least one of the following other identifiers:

- ISIN	US57644UAF21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3045956.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1119867.040000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.1136294

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MASTR ASSET BACKED SECUR TR 2005-FRE1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR ASSET BACKED SECURITIES MABS 2005 FRE1 M1
d. CUSIP (if any).	57643LMA1

At least one of the following other identifiers:

- ISIN	US57643LMA16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	753000.600000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	687804.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0697894

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-10-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1842
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MASTR SPECIALIZED LOAN TRUST 2007-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR SPECIALIZED LOAN TRUST MASD 2007 1 A 144A
d. CUSIP (if any).	57645KAA4

At least one of the following other identifiers:

- ISIN	US57645KAA43

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	893800.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	365887.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0371255

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	

For debt securities, also provide:

a. Maturity date.	2037-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8042
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MERRILL LYNCH MORTG INV TRUST 2005-HE3
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 HE3 A1B
d. CUSIP (if any).	59020UX75

At least one of the following other identifiers:

- ISIN	US59020UX750

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3547830.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3252222.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3299926

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MERRILL LYNCH MORTGAGE INVEST TR 2005-FM1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 FM1 M1
d. CUSIP (if any).	59020UC29
At least one of the following other identifiers:	
- ISIN	US59020UC291

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	10686.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10475.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010629

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-05-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MERRILL LYNCH MORTGAGE INVESTORS 2003-A2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003 A2 1A1
d. CUSIP (if any).	589929M70

At least one of the following other identifiers:

- ISIN	US589929M704

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2629.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2432.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002468

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.9286
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MERRILL LYNCH MORTGAGE INVESTORS 2003-A4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003 A4 3A
d. CUSIP (if any).	589929W87
At least one of the following other identifiers:	
- ISIN	US589929W877

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5581.760000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5058.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005133

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.96968
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	METROPOLIS OF TOKYO JAPAN
b. LEI (if any) of issuer. (1)	353800FABE4GGB1BMO18
c. Title of the issue or description of the investment.	TOKYO METROPOLITAN GOVT SR UNSECURED 144A 07/25 0.75
d. CUSIP (if any).	59173LAD2

At least one of the following other identifiers:

- ISIN	US59173LAD29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1102435.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1118607

Item C.3. Payoff profile.

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.	2025-07-16

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MEXICO GOVT
b. LEI (if any) of issuer. (1)	254900EGTWEU67VP6075
c. Title of the issue or description of the investment.	UNITED MEXICAN STATES SR UNSECURED 04/51 5
d. CUSIP (if any).	91087BAL4

At least one of the following other identifiers:

- ISIN	US91087BAL45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	385933.020000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0391594

Item C.3. Payoff profile.

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.	2051-04-27

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MF1 2021-FL5 LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL5 A 144A
d. CUSIP (if any).	55282XAA8

At least one of the following other identifiers:

- ISIN	US55282XAA81

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	304083.730000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	301559.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0305983

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)	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.	2036-07-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.29668
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MF1 2021-FL7 LTD

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL7 A 144A

d. CUSIP (if any). 55284AAA6

At least one of the following other identifiers:	
- ISIN	US55284AAA60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2162187.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2193903

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)	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.	2036-10-16
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	6.52505
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MIDOCEAN CREDIT CLO II 2013-2A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MIDOCEAN CREDIT CLO MIDO 2013 2A ARR 144A
d. CUSIP (if any).	59863KAS6

At least one of the following other identifiers:

- ISIN	US59863KAS69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	970780.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	971873.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0986129

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)	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.	2030-01-29
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.66073
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MLCC MORTGAGE INVESTORS INC 2006-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MLCC MORTGAGE INVESTORS INC MLCC 2006 1 1A
d. CUSIP (if any).	59020U4R3
At least one of the following other identifiers:	
- ISIN	US59020U4R36

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3911.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3536.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003589

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.22694
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MLCC MORTGAGE INVESTORS INC 2006-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MLCC MORTGAGE INVESTORS INC MLCC 2006 1 2A1
d. CUSIP (if any).	59020U4S1

At least one of the following other identifiers:

- ISIN	US59020U4S19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	43553.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42090.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0042708

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.5302
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY
b. LEI (if any) of issuer. (1)	IGJSJL3JD5P30I6NJZ34
c. Title of the issue or description of the investment.	MORGAN STANLEY SR UNSECURED 04/29 VAR
d. CUSIP (if any).	61747YFD2

At least one of the following other identifiers:

- ISIN	US61747YFD22

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2213685.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2246157

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-04-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.164
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY ABS CAPITAL I 2005-WMC2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY CAPITAL INC MSAC 2005 WMC2 M4
d. CUSIP (if any).	61744CNU6

At least one of the following other identifiers:

- ISIN	US61744CNU61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2866156.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2593146.420000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2631183

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2035-02-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.3642
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY ABS CAPITAL I 2006-HE4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY CAPITAL INC MSAC 2006 HE4 A4
d. CUSIP (if any).	61748BAD6

At least one of the following other identifiers:

- ISIN	US61748BAD64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1323455.970000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	690968.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0701104

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-06-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY ABS CAPITAL I 2006-WMC2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY CAPITAL INC MSAC 2006 WMC2 A1
d. CUSIP (if any).	61749KAA1

At least one of the following other identifiers:

- ISIN	US61749KAA16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	149208.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	128510.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0130396

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.6842
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY ABS CAPITAL I 2007-HE2
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	MORGAN STANLEY CAPITAL INC MSAC 2007 HE2 A2C
d. CUSIP (if any).	61753EAC4

At least one of the following other identifiers:

- ISIN	US61753EAC49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1705026.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	757529.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0768642

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.5642
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY ABS CAPITAL I 2007-NC3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY CAPITAL INC MSAC 2007 NC3 A2B
d. CUSIP (if any).	61755AAC0
At least one of the following other identifiers:	
- ISIN	US61755AAC09

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1345672.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	992752.210000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1007314

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.5742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY CAPITAL INC 2004-HE8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY CAPITAL INC MSAC 2004 HE8 M1
d. CUSIP (if any).	61744CHA7

At least one of the following other identifiers:

- ISIN	US61744CHA71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1180247.340000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1140458.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1157187

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	6.3942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY HOME EQUITY LN 2007-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY HOME EQUITY LOA MSHEL 2007 2 A3
d. CUSIP (if any).	61752UAC9

At least one of the following other identifiers:

- ISIN	US61752UAC99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1226045.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	636289.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0645623

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-04-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.6642
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY MORTGAGE LOAN TRUST 2007-1XS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY MORTGAGE LOAN T MSM 2007 1XS 2A3
d. CUSIP (if any).	61752JAE0

At least one of the following other identifiers:

- ISIN	US61752JAE01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1650352.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	367513.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0372904

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-09-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	6.4188
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY MTGE LN TR 2007-6XS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MORGAN STANLEY MORTGAGE LOAN T MSM 2007 6XS 2A6S
d. CUSIP (if any).	61751JAM3

At least one of the following other identifiers:

- ISIN	US61751JAM36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	151526.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54528.920000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0055329

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-02-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	6.20097
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA
b. LEI (if any) of issuer. (1)	JA0WNILDDF2KUPS83B16
c. Title of the issue or description of the investment.	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655
d. CUSIP (if any).	626207YM0

At least one of the following other identifiers:

- ISIN	US626207YM09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	379000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	404036.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0409963

Item C.3. Payoff profile.

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.	2057-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.655
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/23 1.15
d. CUSIP (if any).	00774MAT2

At least one of the following other identifiers:	
- ISIN	US00774MAT27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	450000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	448308.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0454884

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2023-10-29
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	1.15
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2022-RRI
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2022 RRI A 144A
d. CUSIP (if any).	63875JAA6

At least one of the following other identifiers:

- ISIN	US63875JAA60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1973345.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1973273.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2002218

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-03-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	7.1558
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/24 1.75
d. CUSIP (if any).	00774MBB0
At least one of the following other identifiers:	
- ISIN	US00774MBB00

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	476840.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0483834

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-10-29

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NATWEST GROUP PLC
b. LEI (if any) of issuer. (1)	2138005O9XJIJN4JPN90
c. Title of the issue or description of the investment.	NATWEST GROUP PLC SR UNSECURED 01/30 VAR
d. CUSIP (if any).	78009PEH0

At least one of the following other identifiers:

- ISIN	US78009PEH01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1585589.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1608847

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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.	2030-01-27

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.076
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3
d. CUSIP (if any).	00774MAW5

At least one of the following other identifiers:

- ISIN	US00774MAW55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	550000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	471849.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0478771

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2028-10-29

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019-RPL3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A
d. CUSIP (if any).	64830NAA9

At least one of the following other identifiers:

- ISIN	US64830NAA90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1410292.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1308816.550000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.1328015

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2059-07-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-RPL1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 A1 144A
d. CUSIP (if any).	64828XAA1

At least one of the following other identifiers:

- ISIN	US64828XAA19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1109312.640000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1021482.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1036466

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2059-11-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NEWARK BSL CLO 2 LTD 2017 1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NEWARK BSL CLO 2 LTD. NBCLO 2017 1A A1R 144A
d. CUSIP (if any).	65023PAN0

At least one of the following other identifiers:

- ISIN	US65023PAN06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	694797.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	694089.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0704271

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)	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.	2030-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.58282
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NEWGATE FUNDING PLC 2007-3X
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	NEWGATE FUNDING PLC NGATE 2007 3X A3 REGS
d. CUSIP (if any).	B2NDQFII2

At least one of the following other identifiers:

- ISIN	XS0332288058

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	296912.480000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	346968.520000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0352058

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)	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.	2050-12-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.581
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NEWGATE FUNDING PLC 2007-3X
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NEWGATE FUNDING PLC NGATE 2007 3X BA REGS
d. CUSIP (if any).	B2NDQGII0
At least one of the following other identifiers:	
- ISIN	XS0329653934

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	148456.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	167069.490000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0169520

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)	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.	2050-12-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.831
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NOMURA HOLDINGS INC
b. LEI (if any) of issuer. (1)	549300B3CEAHYG7K8164
c. Title of the issue or description of the investment.	NOMURA HOLDINGS INC SR UNSECURED 01/27 2.329
d. CUSIP (if any).	65535HAZ2

At least one of the following other identifiers:

- ISIN	US65535HAZ29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	528262.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0536011

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2027-01-22

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.329
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NOMURA HOME EQUITY LOAN INC 2006-WF1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NOMURA HOME EQUITY LOAN INC NHELI 2006 WF1 M2
d. CUSIP (if any).	65536RAF3
At least one of the following other identifiers:	
- ISIN	US65536RAF38

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	674786.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	661392.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0671094

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8692
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA KREDIT REALKREDIT COVERED 04/24 1
d. CUSIP (if any).	ACI2JZZT2

At least one of the following other identifiers:

- ISIN	DK0002055672

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	24100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	3371085.910000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.3420534

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA KREDIT REALKREDIT COVERED 04/24 1
d. CUSIP (if any).	BJ7H8RII8

At least one of the following other identifiers:

- ISIN	DK0002042779

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	31900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	4462911.500000

f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.4528375

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA KREDIT REALKREDIT COVERED 10/24 1
d. CUSIP (if any).	ACI1F9VQ6

At least one of the following other identifiers:

- ISIN	DK0002043744

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	25000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	3451403.020000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.3502029

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA KREDIT REALKREDIT COVERED 10/24 1
d. CUSIP (if any).	ACI2JY4N2

At least one of the following other identifiers:	
- ISIN	DK0002057298

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	28800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	3976138.750000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.4034462

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA KREDIT REALKREDIT COVERED 10/50 1
d. CUSIP (if any).	BKDSHHII6

At least one of the following other identifiers:

- ISIN	DK0002044718

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	36220019.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	3378659.380000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.3428218

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA KREDIT REALKREDIT COVERED 10/50 1.5
d. CUSIP (if any).	BH3VWJII6
At least one of the following other identifiers:	
- ISIN	DK0002044122

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	0.120000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000000

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA KREDIT REALKREDIT COVERED 10/53 1.5
d. CUSIP (if any).	ACI1Z8QZ2

At least one of the following other identifiers:

- ISIN	DK0002050012

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	0.870000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000001

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2053-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NORDEA KREDIT REALKREDITAKTIESELSKAB
b. LEI (if any) of issuer. (1)	52990080NNXXLC14OC65
c. Title of the issue or description of the investment.	NORDEA KREDIT REALKREDIT COVERED 10/53 1.5
d. CUSIP (if any).	BL6K5DII1

At least one of the following other identifiers:

- ISIN	DK0002050368

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1527341.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	159708.900000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0162052

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2053-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NOVASTAR HOME EQUITY LOAN 2006-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NOVASTAR HOME EQUITY LOAN NHEL 2006 1 A2D
d. CUSIP (if any).	669884AE8

At least one of the following other identifiers:

- ISIN	US669884AE80

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2582679.120000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2620563

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NOVASTAR HOME EQUITY LOAN 2007-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NOVASTAR HOME EQUITY LOAN NHEL 2007 1 A1A
d. CUSIP (if any).	669971AA1

At least one of the following other identifiers:

- ISIN	US669971AA13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1035151.410000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	637577.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0646930

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-03-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.5642
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 04/24 1
d. CUSIP (if any).	ACI2CC4N7

At least one of the following other identifiers:

- ISIN	DK0009540395

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	24900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	3482671.510000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.3533756

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557

c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 10/23 VAR
d. CUSIP (if any).	ACI2HDT94

At least one of the following other identifiers:

- ISIN	DK0009526568

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	138500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	19632997.610000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	1.9920979

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2023-10-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 3.8528

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 10/50 1
d. CUSIP (if any).	ACI1CY5Z3
At least one of the following other identifiers:	
- ISIN	DK0009524431

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	17046797.980000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1586599.470000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1609872

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 10/50 1
d. CUSIP (if any).	BK9CXBII1

At least one of the following other identifiers:

- ISIN	DK0009522815

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	68088319.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	6786584.490000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.6886132

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 10/50 1.5
d. CUSIP (if any).	ACI19Y843
At least one of the following other identifiers:	
- ISIN	DK0009521254

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	0.100000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000000

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 10/50 1.5
d. CUSIP (if any).	BDDX39II4

At least one of the following other identifiers:

- ISIN	DK0009513152

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	0.110000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000000

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 10/53 1
d. CUSIP (if any).	ACI1N7309

At least one of the following other identifiers:

- ISIN	DK0009527293

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3589295.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	353197.900000

f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0358379

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2053-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 10/53 1
d. CUSIP (if any).	ACI1N9610

At least one of the following other identifiers:

- ISIN	DK0009527376

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	85.670000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	7.800000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000008

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2053-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYKREDIT REALKREDIT A/S
b. LEI (if any) of issuer. (1)	LIU16F6VZJSD6UKHD557
c. Title of the issue or description of the investment.	NYKREDIT REALKREDIT AS COVERED REGS 10/53 1.5
d. CUSIP (if any).	ACI1P1CP5

At least one of the following other identifiers:	
- ISIN	DK0009527616

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	8854592.420000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	923986.940000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0937540

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2053-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NYO COMMERCIAL MORTGAGE TRUST 2021-1290
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 A 144A
d. CUSIP (if any).	62955HAA5

At least one of the following other identifiers:

- ISIN	US62955HAA59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2055398.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2085547

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-11-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.54248
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	OBX TRUST 2018-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ONSLOW BAY FINANCIAL LLC OBX 2018 1 A2 144A
d. CUSIP (if any).	67112FAD2
At least one of the following other identifiers:	
- ISIN	US67112FAD24

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	289276.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	275503.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0279545

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2057-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0842
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ONSLOW BAY MORTGAGE LOAN TRUST 2022-INV2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ONSLOW BAY FINANCIAL LLC OBX 2022 INV2 A1 144A
d. CUSIP (if any).	67114WAA9

At least one of the following other identifiers:

- ISIN	US67114WAA99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	533489.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	423558.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0429771

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-01-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ORGANON + CO/ORG SR SECURED REGS 04/28 2.875
d. CUSIP (if any).	ACI1X1236

At least one of the following other identifiers:

- ISIN	XS2332250708

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	456404.820000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0463099

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-04-30

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	OZLM IX LTD 2014-9A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OZLM LTD OZLM 2014 9A A1A3 144A
d. CUSIP (if any).	67109KBC7

At least one of the following other identifiers:

- ISIN	US67109KBC71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2096532.230000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2127285

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)	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.	2031-10-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.68775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PACIFIC GAS AND ELECTRIC COMPANY
b. LEI (if any) of issuer. (1)	1HNPXZSMMB7HMBMVBS46
c. Title of the issue or description of the investment.	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/45 4.3
d. CUSIP (if any).	694308HL4

At least one of the following other identifiers:

- ISIN	US694308HL49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	67828.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0068823

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-03-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PACIFIC GAS AND ELECTRIC COMPANY
b. LEI (if any) of issuer. (1)	1HNPXZSMMB7HMBMVBS46
c. Title of the issue or description of the investment.	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/46 4.25
d. CUSIP (if any).	694308HN0

At least one of the following other identifiers:

- ISIN	US694308HN05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	66304.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0067277

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	4.25
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PACIFIC GAS AND ELECTRIC COMPANY
b. LEI (if any) of issuer. (1)	1HNPXZSMMB7HMBMVBS46

c. Title of the issue or description of the investment.	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/25 3.5
d. CUSIP (if any).	694308HM2

At least one of the following other identifiers:

- ISIN	US694308HM22

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	285238.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0289422

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PACIFIC GAS AND ELECTRIC COMPANY
b. LEI (if any) of issuer. (1)	1HNPXZSMMB7HMBMVBS46
c. Title of the issue or description of the investment.	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55
d. CUSIP (if any).	694308JM0
At least one of the following other identifiers:	
- ISIN	US694308JM04

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	442245.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0448733

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level 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.	4.55
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PACIFIC GAS AND ELECTRIC COMPANY
b. LEI (if any) of issuer. (1)	1HNPXZSMMB7HMBMVBS46
c. Title of the issue or description of the investment.	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1
d. CUSIP (if any).	694308JF5

At least one of the following other identifiers:

- ISIN	US694308JF52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	85567.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0086823

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	2.1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PACIFIC GAS AND ELECTRIC COMPANY
b. LEI (if any) of issuer. (1)	1HNPXZSMMB7HMBMVBS46
c. Title of the issue or description of the investment.	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/46 4
d. CUSIP (if any).	694308HR1

At least one of the following other identifiers:

- ISIN	US694308HR19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	63612.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0064546

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PETRONAS CAPITAL LIMITED
b. LEI (if any) of issuer. (1)	549300G7YFX3540OYR85
c. Title of the issue or description of the investment.	PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/50 4.55
d. CUSIP (if any).	716743AR0

At least one of the following other identifiers:

- ISIN	US716743AR02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	244729.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0248319

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	4.55
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PETRONAS CAPITAL LIMITED
b. LEI (if any) of issuer. (1)	549300G7YFX3540OYR85
c. Title of the issue or description of the investment.	PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/60 4.8
d. CUSIP (if any).	716743AS8

At least one of the following other identifiers:

- ISIN	US716743AS84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	249449.870000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0253109

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2060-04-21

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.8
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PMT LOAN TRUST 2021-INV1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PMT LOAN TRUST 2021 INV1 PMTLT 2021 INV1 A3 144A
d. CUSIP (if any).	69359YAC1

At least one of the following other identifiers:

- ISIN	US69359YAC12

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1856713.030000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1410322.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1431009

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-07-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	POLAND GOVT
b. LEI (if any) of issuer. (1)	259400R9L8QEP0TPXS31
c. Title of the issue or description of the investment.	REPUBLIC OF POLAND SR UNSECURED 04/53 5.5
d. CUSIP (if any).	731011AW2

At least one of the following other identifiers:	
- ISIN	US731011AW25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	181549.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0184212

Item C.3. Payoff profile.

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.	2053-04-04
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	POLAND GOVT
b. LEI (if any) of issuer. (1)	259400R9L8QEP0TPXS31
c. Title of the issue or description of the investment.	REPUBLIC OF POLAND SR UNSECURED 10/33 4.875
d. CUSIP (if any).	731011AV4

At least one of the following other identifiers:

- ISIN	US731011AV42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	279795.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0283899

Item C.3. Payoff profile.

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.	2033-10-04
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	POLAND GOVT
b. LEI (if any) of issuer. (1)	259400R9L8QEP0TPXS31
c. Title of the issue or description of the investment.	REPUBLIC OF POLAND SR UNSECURED REGS 02/33 3.875
d. CUSIP (if any).	ACI2CX7L2
At least one of the following other identifiers:	
- ISIN	XS2586944659

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1331034.520000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1350558

Item C.3. Payoff profile.	
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.	2033-02-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	POLAND GOVT
b. LEI (if any) of issuer. (1)	259400R9L8QEP0TPXS31
c. Title of the issue or description of the investment.	REPUBLIC OF POLAND SR UNSECURED REGS 02/43 4.25
d. CUSIP (if any).	ACI2CX2R4

At least one of the following other identifiers:

- ISIN	XS2586944147

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	392362.430000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0398118

Item C.3. Payoff profile.

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. 2043-02-14

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PREFERRED TERM SECURITIES XXVI LTD / PREFERRED TERM SECURITIES XXVI INC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PREFERRED TERM SECS XXVI SR SECURED 144A 09/37 VAR
d. CUSIP (if any).	74042QAA5

At least one of the following other identifiers:

- ISIN	US74042QAA58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	739062.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	620812.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0629919

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2037-09-22

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.97104
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PRINCIPAL LIFE GLOBAL FUNDING II
b. LEI (if any) of issuer. (1)	635400WSLKBQWSOIIT41
c. Title of the issue or description of the investment.	PRINCIPAL LFE GLB FND II SECURED 144A 01/25 1.375
d. CUSIP (if any).	74256LET2

At least one of the following other identifiers:

- ISIN	US74256LET26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	472271.120000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0479199

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	1.375
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	QATARENERGY
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	QATAR ENERGY SR UNSECURED 144A 07/31 2.25
d. CUSIP (if any).	74730DAC7

At least one of the following other identifiers:

- ISIN	US74730DAC74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	240996.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0244531

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2031-07-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RALI SERIES 2005-QO1 TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ACCREDIT LOANS, IN RALI 2005 QO1 A2
d. CUSIP (if any).	761118EP9

At least one of the following other identifiers:

- ISIN	US761118EP94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	111546.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	89914.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0091234

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.12567
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	REALKREDIT DANMARK A/S
b. LEI (if any) of issuer. (1)	549300NLOMBOWE943Y30

c. Title of the issue or description of the investment.	REALKREDIT DANMARK COVERED REGS 04/24 1
d. CUSIP (if any).	BVFMDWII4

At least one of the following other identifiers:

- ISIN	DK0009295149

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1652262.610000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1676498

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2024-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	REALKREDIT DANMARK A/S
b. LEI (if any) of issuer. (1)	549300NLOMBOWE943Y30
c. Title of the issue or description of the investment.	REALKREDIT DANMARK COVERED REGS 10/50 1
d. CUSIP (if any).	BKDSHLII7
At least one of the following other identifiers:	
- ISIN	DK0004612454

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	23173615.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	2309789.700000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.2343670

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2050-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	REALKREDIT DANMARK A/S
b. LEI (if any) of issuer. (1)	549300NLOMBOWE943Y30
c. Title of the issue or description of the investment.	REALKREDIT DANMARK COVERED REGS 10/53 1.5
d. CUSIP (if any).	BMXQXJII2

At least one of the following other identifiers:

- ISIN	DK0004619467

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1620660.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	169110.940000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0171592

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2053-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RENAISSANCE HOME EQUITY LOAN TR 2006-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RENAISSANCE HOME EQUITY LOAN T RAMC 2006 3 AF6
d. CUSIP (if any).	75971EAJ5
At least one of the following other identifiers:	
- ISIN	US75971EAJ55

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1934397.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	717020.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0727537

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-11-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	5.731
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RENAISSANCE HOME EQUITY LOAN TR 2006-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RENAISSANCE HOME EQUITY LOAN T RAMC 2006 4 AF3
d. CUSIP (if any).	75970HAF7

At least one of the following other identifiers:

- ISIN	US75970HAF73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	544628.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	183346.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0186036

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-01-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	5.294
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ACCREDIT LOANS 2006-QO6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO6 A1
d. CUSIP (if any).	75114NAA2

At least one of the following other identifiers:

- ISIN	US75114NAA28

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	272331.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	63999.980000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0064939

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ACCREDIT LOANS 2007-QH8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QH8 A
d. CUSIP (if any).	74924EAA5

At least one of the following other identifiers:

- ISIN	US74924EAA55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	280969.900000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	242382.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0245938

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-10-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	5.29111
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ACCREDIT LOANS INC 2007-QS3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QS3 A3
d. CUSIP (if any).	75116BAC2

At least one of the following other identifiers:	
- ISIN	US75116BAC28

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1225909.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	973449.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0987729

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2037-02-25
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	6.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ASSET SEC CORP 2006-KS9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ASSET SECURITIES C RASC 2006 KS9 AI4
d. CUSIP (if any).	75406YAD9

At least one of the following other identifiers:

- ISIN	US75406YAD94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4404239.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3794602.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3850263

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-11-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.6842
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ASSET SEC TRUST 2006-R1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ASSET SECURITIZATI RAST 2006 R1 A2
d. CUSIP (if any).	76113MAB1
At least one of the following other identifiers:	
- ISIN	US76113MAB19

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	46322.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13665.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013866

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8342
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ASSET SECUR TRUST 2005-A15
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ASSET SECURITIZATI RAST 2005 A15 3A1
d. CUSIP (if any).	45660L4E6

At least one of the following other identifiers:

- ISIN	US45660L4E63

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	757139.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	561113.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0569344

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2036-02-25

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.75

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL FUNDING MTG SEC I 2003-S9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL FUNDING MTG SEC I RFMSI 2003 S9 A1
d. CUSIP (if any).	76111JZ72

At least one of the following other identifiers:

- ISIN	US76111JZ721

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	681.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	636.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000645

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-03-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIMAC BASTILLE TRUST SERIES 2019-1NC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIMAC RESI 2019 1NCA A1 144A
d. CUSIP (if any).	76119UAA9

At least one of the following other identifiers:

- ISIN	US76119UAA97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	112810.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	112812.440000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0114467

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)	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.	2057-09-05

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.37199
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESLOC UK PLC 2007-1X
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESLOC UK PLC RLOC 2007 1X A3B REGS
d. CUSIP (if any).	B1XCHCII2

At least one of the following other identifiers:

- ISIN	XS0300470365

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	865665.840000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1020550.420000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.1035520

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)	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.	2043-12-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.47339
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RIPON MORTGAGES PLC 1RA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RIPON MORTGAGES PLC RIPON 1RA A 144A
d. CUSIP (if any).	ACI23KYX4

At least one of the following other identifiers:

- ISIN	XS2433693988

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4998883.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	6077445.560000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.6166591

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)	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.	2056-08-28

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.89984
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92

c. Title of the issue or description of the investment.	ROMANIA SR UNSECURED 144A 03/28 2.125
d. CUSIP (if any).	ACI23CKY5

At least one of the following other identifiers:

- ISIN	XS2434895475

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	551472.220000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0559561

Item C.3. Payoff profile.

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. 2.125

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA SR UNSECURED 144A 09/29 6.625
d. CUSIP (if any).	ACI28T967
At least one of the following other identifiers:	
- ISIN	XS2538442562

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2830848.440000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2872372

Item C.3. Payoff profile.	
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.	2029-09-27
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA UNSECURED 144A 04/33 2
d. CUSIP (if any).	ACI1X0BQ7

At least one of the following other identifiers:

- ISIN	XS2331735253

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	583771.210000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0592334

Item C.3. Payoff profile.

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
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA UNSECURED 144A 04/41 2.75
d. CUSIP (if any).	ACI1X0DG7
At least one of the following other identifiers:	
- ISIN	XS2331742036

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	249540.620000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0253201

Item C.3. Payoff profile.	
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.	2041-04-14

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA UNSECURED 144A 04/42 2.875
d. CUSIP (if any).	ACI1Z3VF1

At least one of the following other identifiers:

- ISIN	XS2364200357

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	623819.840000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0632970

Item C.3. Payoff profile.

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.	2042-04-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ROMANIA GOVT
b. LEI (if any) of issuer. (1)	315700IASY927EDWBK92
c. Title of the issue or description of the investment.	ROMANIA UNSECURED 144A 07/30 1.75
d. CUSIP (if any).	ACI1Z3TC1

At least one of the following other identifiers:

- ISIN	XS2364199674

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	641141.830000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0650546

Item C.3. Payoff profile.

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.	1.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ROYAL BANK OF CANADA/SYDNEY BRANCH
b. LEI (if any) of issuer. (1)	ES7IP3U3RHIGC71XBU11
c. Title of the issue or description of the investment.	ROYAL BANK OF CANADA/SYD COVERED 06/26 VAR
d. CUSIP (if any).	ACI2GXVN7

At least one of the following other identifiers:

- ISIN	AU3FN0079133

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3500000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	2250238.210000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.2283245

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-06-30

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.87
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). SANDS CHINA LTD

b. LEI (if any) of issuer. (1) 549300EVO6UZDGY05787

c. Title of the issue or description of the investment. SANDS CHINA LTD SR UNSECURED 08/25 5.375

d. CUSIP (if any). 80007RAF2

At least one of the following other identifiers:	
- ISIN	US80007RAF29

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	387742.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0393430

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2025-08-08
b. Coupon.	
i. Coupon category. (13)	Variable

ii. Annualized rate. 5.625

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SANDS CHINA LTD
b. LEI (if any) of issuer. (1)	549300EVO6UZDGY05787
c. Title of the issue or description of the investment.	SANDS CHINA LTD SR UNSECURED 08/28 5.65
d. CUSIP (if any).	80007RAE5

At least one of the following other identifiers:

- ISIN	US80007RAE53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	753572.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0764626

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2028-08-08
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	5.9
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SANTANDER UK GROUP HOLDINGS PLC
b. LEI (if any) of issuer. (1)	549300F5XIFGNNW4CF72
c. Title of the issue or description of the investment.	SANTANDER UK GROUP HLDGS SR UNSECURED 01/29 VAR
d. CUSIP (if any).	80281LAT2
At least one of the following other identifiers:	
- ISIN	US80281LAT26

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2280243.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2313690

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
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.	2029-01-10

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.534
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SANTANDER UK GROUP HOLDINGS PLC
b. LEI (if any) of issuer. (1)	549300F5XIFGNNW4CF72
c. Title of the issue or description of the investment.	SANTANDER UK GROUP HLDGS SR UNSECURED 11/24 VAR
d. CUSIP (if any).	80281LAJ4

At least one of the following other identifiers:

- ISIN	US80281LAJ44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2096140.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2126888

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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.	2024-11-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.796
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SARANAC CLO LTD 2018-6A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SARANAC CLO LTD SRANC 2018 6A A1R 144A
d. CUSIP (if any).	80317LAJ2

At least one of the following other identifiers:

- ISIN	US80317LAJ26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2194064.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2226247

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)	JERSEY
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-08-13

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.80686
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SAUDI ARABIA GOVT
b. LEI (if any) of issuer. (1)	635400FMICXSM3SI3H65
c. Title of the issue or description of the investment.	KSA SUKUK LTD SR UNSECURED 144A 10/28 5.268
d. CUSIP (if any).	48266XAF2

At least one of the following other identifiers:

- ISIN	US48266XAF24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	501426.500000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0508782

Item C.3. Payoff profile.

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)	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.	2028-10-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.268
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SAUDI ARABIA GOVT
b. LEI (if any) of issuer. (1)	635400FMICXSM3SI3H65
c. Title of the issue or description of the investment.	SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/28 4.75
d. CUSIP (if any).	80413TBC2

At least one of the following other identifiers:

- ISIN	US80413TBC27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2347382.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2381814

Item C.3. Payoff profile.

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)	SAUDI ARABIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-01-18
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SAUDI ARABIA GOVT
b. LEI (if any) of issuer. (1)	635400FMICXSM3SI3H65
c. Title of the issue or description of the investment.	SAUDI INTERNATIONAL BOND SR UNSECURED 144A 07/33 4.875
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	US80413TBD00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2700000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2571107.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2608821

Item C.3. Payoff profile.

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)	SAUDI ARABIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-07-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.875
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

SAUDI ARABIA GOVT

b. LEI (if any) of issuer. (1)

635400FMICXSM3SI3H65

c. Title of the issue or description of the investment.	SAUDI INTERNATIONAL BOND SR UNSECURED REGS 10/30 3.25
d. CUSIP (if any).	ACI1LTCD5

At least one of the following other identifiers:

- ISIN	XS2159975700

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	175412.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0177985

Item C.3. Payoff profile.

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)	SAUDI ARABIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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. 3.25

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SAUDI ARABIAN OIL COMPANY (SAUDI ARAMCO)
b. LEI (if any) of issuer. (1)	5586006WD91QHB7J4X50
c. Title of the issue or description of the investment.	SAUDI ARABIAN OIL CO SR UNSECURED REGS 11/30 2.25
d. CUSIP (if any).	ACI1SY321
At least one of the following other identifiers:	
- ISIN	XS2262853265

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	160702.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0163060

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	SAUDI ARABIA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-11-24

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SAXON ASSET SECURITIES TRUST 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SAXON ASSET SECURITIES TRUST SAST 2007 3 1A
d. CUSIP (if any).	80557BAA2

At least one of the following other identifiers:

- ISIN	US80557BAA26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	911709.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	858615.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0871209

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-09-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7442
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SCHAEFFLER GMBH (IHO VERWALTUNGS GMBH)
b. LEI (if any) of issuer. (1)	529900JL0HDVGZMUJF32
c. Title of the issue or description of the investment.	IHO VERWALTUNGS GMBH SR SECURED 144A 05/27 6
d. CUSIP (if any).	44963BAE8
At least one of the following other identifiers:	
- ISIN	US44963BAE83

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1022294.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1037290

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2027-05-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☒ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SEQUOIA MORTGAGE TRUST 2003-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SEQUOIA MORTGAGE TRUST SEMT 2003 4 2A1
d. CUSIP (if any).	81743PBW5

At least one of the following other identifiers:

- ISIN	US81743PBW59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12901.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11695.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011867

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.13932
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SEQUOIA MORTGAGE TRUST 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SEQUOIA MORTGAGE TRUST SEMT 2007 3 1A1
d. CUSIP (if any).	81744MAA0

At least one of the following other identifiers:

- ISIN	US81744MAA09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	65634.340000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	55382.870000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0056195

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.83932
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED 144A 09/28 1
d. CUSIP (if any).	ACI20JHB7

At least one of the following other identifiers:

- ISIN	XS2388558889

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	700000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	578383.460000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0586867

Item C.3. Payoff profile.

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
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SERBIA GOVT
b. LEI (if any) of issuer. (1)	254900W94OCY91V32O78
c. Title of the issue or description of the investment.	REPUBLIC OF SERBIA SR UNSECURED 144A 09/36 2.05
d. CUSIP (if any).	ACI20JFB9

At least one of the following other identifiers:	
- ISIN	XS2388561750

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	376689.750000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0382215

Item C.3. Payoff profile.

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. 2.05

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SHAMROCK RESIDENTIAL 2022-1 DAC 22-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SHAMROCK RESIDENTIAL SROCK 2022 1 A REGS
d. CUSIP (if any).	ACI2439Q4

At least one of the following other identifiers:

- ISIN	XS2441643827

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1661730.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1746821.310000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1772444

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)	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.	2061-01-24
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.719
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SMALL BUSINESS ADMIN PART CERTS 2008-20I
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SMALL BUSINESS ADMINISTRATION SBAP 2008 20I 1
d. CUSIP (if any).	83162CSA2
At least one of the following other identifiers:	
- ISIN	US83162CSA26

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	39811.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	38662.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0039229

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.	2028-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SMB PRIVATE EDUCATION LOAN TRUST 2020-B
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 B A1A 144A
d. CUSIP (if any).	78449XAA0

At least one of the following other identifiers:

- ISIN	US78449XAA00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	731553.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	651286.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0660839

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. 2053-07-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.29

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SMB PRIVATE EDUCATION LOAN TRUST 2020-B
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 B A1B 144A
d. CUSIP (if any).	78449XAB8

At least one of the following other identifiers:

- ISIN	US78449XAB82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	203209.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	202251.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0205218

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.	2053-07-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.54668
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SMB PRIVATE EDUCATION LOAN TRUST 2022-B
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SMB PRIVATE EDUCATION LOAN TRU SMB 2022 B A1B 144A
d. CUSIP (if any).	83206NAB3

At least one of the following other identifiers:

- ISIN	US83206NAB38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1455300.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1446057.640000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.1467269

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.	2055-02-16

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.76328
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOCIETE GENERALE
b. LEI (if any) of issuer. (1)	O2RNE8IBXP4R0TD8PU41
c. Title of the issue or description of the investment.	SOCIETE GENERALE SR UNSECURED 144A 01/26 VAR
d. CUSIP (if any).	83368RBG6

At least one of the following other identifiers:

- ISIN	US83368RBG65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1700000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1600971.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1624454

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-01-21

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.226
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). SOCIETE GENERALE

b. LEI (if any) of issuer. (1) O2RNE8IBXP4R0TD8PU41

c. Title of the issue or description of the investment. SOCIETE GENERALE SR UNSECURED 144A 01/28 VAR

d. CUSIP (if any). 83368RBH4

At least one of the following other identifiers:

- ISIN US83368RBH49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1067261.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1082917

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2028-01-19

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.797
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUND POINT CLO XVI LTD 2017-2A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	SOUND POINT CLO LTD SNDPT 2017 2A AR 144A
d. CUSIP (if any).	83610KAJ2

At least one of the following other identifiers:

- ISIN	US83610KAJ25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1659317.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1655523.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1679807

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)	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.	2030-07-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.59282

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUND POINT CLO XVII 2017-3A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUND POINT CLO LTD SNDPT 2017 3A A1R 144A
d. CUSIP (if any).	83611GAL5
At least one of the following other identifiers:	
- ISIN	US83611GAL59

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1997914.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1991743.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2020959

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)	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.	2030-10-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.56775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUNDVIEW HOME EQUITY LN TR 2006-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUNDVIEW HOME EQUITY LOAN TRU SVHE 2006 3 A4
d. CUSIP (if any).	83612HAD0

At least one of the following other identifiers:

- ISIN	US83612HAD08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1759971.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1618382.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1642122

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUNDVIEW HOME EQUITY LOAN TR 2006-OPT2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUNDVIEW HOME EQUITY LOAN TRU SVHE 2006 OPT2 A4
d. CUSIP (if any).	83611MML9
At least one of the following other identifiers:	
- ISIN	US83611MML99

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	503157.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	480778.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0487830

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AMERICAN HOME MORTGAGE ASSETS 2006-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AMERICAN HOME MORTGAGE ASSETS AHMA 2006 1 2A1
d. CUSIP (if any).	02660WAC0

At least one of the following other identifiers:

- ISIN	US02660WAC01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	84927.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	69913.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0070939

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.6242
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUNDVIEW HOME EQUITY LOAN TR 2007-OPT5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUNDVIEW HOME EQUITY LOAN TRU SVHE 2007 OPT5 2A2
d. CUSIP (if any).	83613FAC5

At least one of the following other identifiers:

- ISIN	US83613FAC59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1273197.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	924406.780000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0937966

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-10-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.3842
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUTH KOREA GOVT
b. LEI (if any) of issuer. (1)	549300O0QCVSQGPGDT58
c. Title of the issue or description of the investment.	KOREA TREASURY BOND BONDS 03/28 3.25
d. CUSIP (if any).	ACI2CSND3

At least one of the following other identifiers:

- ISIN	KR103501GD32

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2112580000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	1526453.130000
f. Exchange rate.	1349.400000
g. Percentage value compared to net assets of the Fund.	0.1548844

Item C.3. Payoff profile.

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.	2028-03-10

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUTH KOREA GOVT
b. LEI (if any) of issuer. (1)	549300O0QCVSQGPGDT58
c. Title of the issue or description of the investment.	KOREA TREASURY BOND BONDS 06/28 2.625
d. CUSIP (if any).	ACI12HKN1

At least one of the following other identifiers:	
- ISIN	KR103502G867

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2123850000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	1496480.370000
f. Exchange rate.	1349.400000
g. Percentage value compared to net assets of the Fund.	0.1518431

Item C.3. Payoff profile.

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.	2028-06-10
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	2.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUTH KOREA GOVT
b. LEI (if any) of issuer. (1)	549300O0QCVSQGPGDT58
c. Title of the issue or description of the investment.	KOREA TREASURY BOND BONDS 06/33 3.25
d. CUSIP (if any).	ACI2FJ0G8

At least one of the following other identifiers:

- ISIN	KR103502GD64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2660100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	1871638.470000
f. Exchange rate.	1349.400000
g. Percentage value compared to net assets of the Fund.	0.1899092

Item C.3. Payoff profile.

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.	2033-06-10
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUTH KOREA GOVT
b. LEI (if any) of issuer. (1)	549300O0QCVSQGPGDT58
c. Title of the issue or description of the investment.	KOREA TREASURY BOND BONDS 12/28 2.375
d. CUSIP (if any).	BGGL77II0
At least one of the following other identifiers:	
- ISIN	KR103502G8C0

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1978170000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	1367516.540000
f. Exchange rate.	1349.400000
g. Percentage value compared to net assets of the Fund.	0.1387576

Item C.3. Payoff profile.	
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.	2028-12-10

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.375
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUTH KOREA GOVT
b. LEI (if any) of issuer. (1)	549300O0QCVSQGPGDT58
c. Title of the issue or description of the investment.	KOREA TREASURY BOND BONDS 12/32 4.25
d. CUSIP (if any).	ACI29DC42

At least one of the following other identifiers:

- ISIN	KR103502GCC8

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1563670000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	1194635.100000
f. Exchange rate.	1349.400000
g. Percentage value compared to net assets of the Fund.	0.1212158

Item C.3. Payoff profile.

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.	2032-12-10

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUTH KOREA GOVT
b. LEI (if any) of issuer. (1)	549300O0QCVSQGPGDT58
c. Title of the issue or description of the investment.	KOREA TREASURY BOND SR UNSECURED 06/31 2
d. CUSIP (if any).	ACI1X9C46

At least one of the following other identifiers:

- ISIN	KR103502GB66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11205620000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	7252088.680000
f. Exchange rate.	1349.400000
g. Percentage value compared to net assets of the Fund.	0.7358464

Item C.3. Payoff profile.

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.	2031-06-10

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUTHERN CALIFORNIA EDISON COMPANY
b. LEI (if any) of issuer. (1)	9R1Z5I36FERIBVKW4P77
c. Title of the issue or description of the investment.	SOUTHERN CAL EDISON 1ST MORTGAGE 04/24 VAR
d. CUSIP (if any).	842400HC0

At least one of the following other identifiers:

- ISIN	US842400HC00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	400034.840000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0405903

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-04-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.14709
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2007-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AMERICAN HOME MORTGAGE INVESTM AHM 2007 2 13A1
d. CUSIP (if any).	02660CAF7

At least one of the following other identifiers:

- ISIN	US02660CAF77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	951204.880000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	660448.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0670136

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-03-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	6.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUTHERN COMPANY GAS CAPITAL CORPORATION
b. LEI (if any) of issuer. (1)	E8CD46SWUD2TSN8PA636
c. Title of the issue or description of the investment.	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45
d. CUSIP (if any).	8426EPAA6

At least one of the following other identifiers:

- ISIN	US8426EPAA69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	100000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0101467

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.45
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SPAIN GOVT
b. LEI (if any) of issuer. (1)	9598007A56S18711AH60

c. Title of the issue or description of the investment.	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 07/66 3
d. CUSIP (if any).	BYZK81II4

At least one of the following other identifiers:

- ISIN	ES00000128E2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	3032320.140000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.3076799

Item C.3. Payoff profile.

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.	2066-07-30

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.45

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SPECIALTY UNDERWRT& RES FIN 2006-BC3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SPECIALTY UNDERWRITING + RESID SURF 2006 BC3 A2C
d. CUSIP (if any).	84751WAD6
At least one of the following other identifiers:	
- ISIN	US84751WAD65

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	337649.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	194606.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0197461

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-06-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STANDARD CHARTERED PLC
b. LEI (if any) of issuer. (1)	U4LOSYZ7YG4W3S5F2G91
c. Title of the issue or description of the investment.	STANDARD CHARTERED PLC 01/28 1
d. CUSIP (if any).	853254CG3

At least one of the following other identifiers:

- ISIN	US853254CG39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	797304.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0809000

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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.	2028-01-12

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.608
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STANDARD CHARTERED PLC
b. LEI (if any) of issuer. (1)	U4LOSYZ7YG4W3S5F2G91
c. Title of the issue or description of the investment.	STANDARD CHARTERED PLC SR UNSECURED 144A 06/32 VAR
d. CUSIP (if any).	853254CC2
At least one of the following other identifiers:	
- ISIN	US853254CC25

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1610892.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1634522

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
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.	2032-06-29

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	2.678
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STANDARD CHARTERED PLC
b. LEI (if any) of issuer. (1)	U4LOSYZ7YG4W3S5F2G91
c. Title of the issue or description of the investment.	STANDARD CHARTERED PLC SR UNSECURED 144A 11/25 VAR
d. CUSIP (if any).	853254CE8

At least one of the following other identifiers:

- ISIN	US853254CE80

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1701516.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1726475

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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.	2025-11-23
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	1.822
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRATTON MORTGAGE FUNDING 21-2A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRATTON MORTGAGE FUNDING PLC STRA 2021 2A A 144A
d. CUSIP (if any).	ACI1W61K9

At least one of the following other identifiers:

- ISIN	XS2272276481

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1938487.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	2366990.430000

f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.2401710

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)	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.	2060-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.04731
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRATTON MORTGAGE FUNDING 21-2X
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRATTON MORTGAGE FUNDING PLC STRA 2021 2X A REGS
d. CUSIP (if any).	ACI1W5R98

At least one of the following other identifiers:

- ISIN	XS2272275590

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	984628.470000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1202280.850000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.1219916

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)	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.	2060-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.04731
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ADJUSTABLE RATE MTG LN 2004-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ADJUSTABLE RATE MOR SARM 2004 1 4A1
d. CUSIP (if any).	86359BGF2

At least one of the following other identifiers:	
- ISIN	US86359BGF22

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2014.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1871.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001899

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-02-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	6.3793
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ADJUSTABLE RATE MTG LN 2004-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ADJUSTABLE RATE MOR SARM 2004 4 3A2
d. CUSIP (if any).	86359BNU1

At least one of the following other identifiers:

- ISIN	US86359BNU16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1739.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1672.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001697

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-04-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1769
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ADJUSTABLE RT MTGE LN 2005-17
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ADJUSTABLE RATE MOR SARM 2005 17 3A1
d. CUSIP (if any).	863579VM7
At least one of the following other identifiers:	
- ISIN	US863579VM76

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	56178.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	48097.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0048803

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.66882
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ADJUSTABLE RT MTGE LN 2005-18
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ADJUSTABLE RATE MOR SARM 2005 18 6A1
d. CUSIP (if any).	863579XK9

At least one of the following other identifiers:

- ISIN	US863579XK92

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	46704.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41273.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041879

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-09-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.1696
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET INVESTMENT LOAN TRUST 2003-BC1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET INVESTMENT LO SAIL 2003 BC1 A2
d. CUSIP (if any).	86358EAB2

At least one of the following other identifiers:

- ISIN	US86358EAB20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	571621.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	556177.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0564336

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET INVST LN TR 2004-8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1
d. CUSIP (if any).	86358ELZ7

At least one of the following other identifiers:

- ISIN	US86358ELZ78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	49001.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	47292.340000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0047986

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	6.3342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET INVST LN TR 2006-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET INVESTMENT LO SAIL 2006 4 A1
d. CUSIP (if any).	86360WAA0

At least one of the following other identifiers:

- ISIN	US86360WAA09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	958084.700000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	563110.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0571370

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.6067
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET MTG INV INC 2004-AR3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR3 1A2
d. CUSIP (if any).	86359LBY4

At least one of the following other identifiers:

- ISIN	US86359LBY48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2417.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2144.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002176

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-07-19

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.02156
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET MTG INV INC 2006-AR3
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 12A1
d. CUSIP (if any).	86360KAE8

At least one of the following other identifiers:

- ISIN	US86360KAE82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	77870.640000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60936.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0061830

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-05-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.8742

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET MTG INV INC 2006-AR7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR7 A1BG
d. CUSIP (if any).	86361HAB0
At least one of the following other identifiers:	
- ISIN	US86361HAB06

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	670494.580000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	568125.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0576459

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-08-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.5542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET MTG INV INC 2007-AR4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET MORTGAGE INVE SAMI 2007 AR4 A3
d. CUSIP (if any).	86364MAC4

At least one of the following other identifiers:

- ISIN	US86364MAC47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	122369.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	99525.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0100986

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-09-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET MTGE INVEST 2006-AR5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR5 1A1
d. CUSIP (if any).	86360JAA9
At least one of the following other identifiers:	
- ISIN	US86360JAA97

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	25839.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16768.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017015

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET SEC CORP 2005-NC1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET SECURITIES CO SASC 2005 NC1 M4
d. CUSIP (if any).	86359BZ46

At least one of the following other identifiers:

- ISIN	US86359BZ465

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2640094.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2592765.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2630797

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.5592
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET SEC CORP 2006-RF1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET SECURITIES CO SASC 2006 RF1 1A 144A
d. CUSIP (if any).	86359DXP7

At least one of the following other identifiers:

- ISIN	US86359DXP76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1090301.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	898859.700000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0912044

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET SEC CORP 2006-RF4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ASSET SECURITIES CO SASC 2006 RF4 1A1 144A
d. CUSIP (if any).	863911AA1

At least one of the following other identifiers:

- ISIN	US863911AA15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	583300.400000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	486186.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0493318

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-10-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7242
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SUMITOMO MITSUI FINANCIAL GROUP INC
b. LEI (if any) of issuer. (1)	35380028MYWPB6AUO129
c. Title of the issue or description of the investment.	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/28 5.52
d. CUSIP (if any).	86562MCR9

At least one of the following other identifiers:	
- ISIN	US86562MCR97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2565897.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2603534

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2028-01-13
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	5.52
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TBW MTGE BACKED PASS THRU CERT 2006-6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TBW MORTGAGE BACKED PASS THROU TBW 2006 6 A6A
d. CUSIP (if any).	87222PAV5

At least one of the following other identifiers:

- ISIN	US87222PAV58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	151723.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	38003.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0038560

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-01-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	6.13
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TERWIN MORTGAGE TRUST SERIES TMTS 2003-6HE
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TERWIN MORTGAGE TRUST TMTS 2003 6HE A1
d. CUSIP (if any).	881561CE2
At least one of the following other identifiers:	
- ISIN	US881561CE22

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	24856.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21768.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0022087

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.3742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TEXAS NATURAL GAS SECURITIZATION FINANCE CORP
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/35 FIXED 5.102
d. CUSIP (if any).	88258MAA3

At least one of the following other identifiers:

- ISIN	US88258MAA36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	490787.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0497987

Item C.3. Payoff profile.

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. 2035-04-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.102

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	THORNBURG MORTGAGE SECURITIES TR 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	THORNBURG MORTGAGE SECURITIES TMST 2007 3 2A1
d. CUSIP (if any).	88522XAC5

At least one of the following other identifiers:

- ISIN	US88522XAC56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12851.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12040.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012218

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	7.43109
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	THORNBURG MORTGAGE SECURITIES TR 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	THORNBURG MORTGAGE SECURITIES TMST 2007 3 3A1
d. CUSIP (if any).	88522XAE1

At least one of the following other identifiers:

- ISIN	US88522XAE13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	29588.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24629.070000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0024990

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	7.43109
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	THORNBURG MORTGAGE SECURITIES TRUST 2007-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	THORNBURG MORTGAGE SECURITIES TMST 2007 2 A1
d. CUSIP (if any).	88522WAA1

At least one of the following other identifiers:

- ISIN	US88522WAA18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	49815.370000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45171.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045834

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-06-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.6842
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	THORNBURG MORTGAGE SECURITIES TRUST 2007-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	THORNBURG MORTGAGE SECURITIES TMST 2007 2 A3A
d. CUSIP (if any).	88522WAD5

At least one of the following other identifiers:

- ISIN	US88522WAD56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100195.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83628.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0084855

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	7.38109
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). TORONTO-DOMINION BANK

b. LEI (if any) of issuer. (1) PT3QB789TSUIDF371261

c. Title of the issue or description of the investment.	TORONTO DOMINION BANK COVERED 09/28 VAR
d. CUSIP (if any).	ACI2JQGJ5

At least one of the following other identifiers:

- ISIN	AU3FN0081188

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	4053195.170000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.4112648

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2028-09-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.0973
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TORONTO-DOMINION BANK
b. LEI (if any) of issuer. (1)	PT3QB789TSUIDF371261
c. Title of the issue or description of the investment.	TORONTO DOMINION BANK COVERED 144A 06/26 4.701
d. CUSIP (if any).	891160TD5
At least one of the following other identifiers:	
- ISIN	US891160TD51

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4717835.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4787038

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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. 2026-06-05

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.701

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TOWD POINT MORTGAGE FUNDING 19-A13A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TOWD POINT MORTGAGE FUNDING TPMF 2019 A13A A1 144A
d. CUSIP (if any).	ACI1G4F01

At least one of the following other identifiers:

- ISIN	XS2053911264

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2437292.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	2973997.610000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.3017621

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)	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.	2045-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.49731
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TOWD POINT MORTGAGE FUNDING 2019 - GRANITE4 PLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TOWD POINT MORTGAGE FUNDING TPMF 2019 GR4A A1 144A
d. CUSIP (if any).	ACI19VH23

At least one of the following other identifiers:

- ISIN	XS1968576568

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	918133.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1121400.880000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.1137850

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)	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.	2051-10-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.29161
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TOWD POINT MORTGAGE TRUST 2019-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A
d. CUSIP (if any).	89178BAA2

At least one of the following other identifiers:

- ISIN	US89178BAA26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4323057.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3966504.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4024686

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2059-10-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.9
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TOWD POINT MORTGAGE TRUST 2020-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TOWD POINT MORTGAGE TRUST TPMT 2020 1 A1 144A
d. CUSIP (if any).	89178WAU2

At least one of the following other identifiers:

- ISIN	US89178WAU27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	874475.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	807767.680000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0819616

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2060-01-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.71
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TOWD POINT MORTGAGE TRUST 2020-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TOWD POINT MORTGAGE TRUST TPMT 2020 2 A1A 144A
d. CUSIP (if any).	89176UAN4

At least one of the following other identifiers:

- ISIN	US89176UAN46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1109271.990000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	957738.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0971787

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2060-04-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	1.636
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TOYOTA AUTO LOAN EXTENDED NOTE TRUST 2019-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2019 1A A 144A
d. CUSIP (if any).	89231XAA9

At least one of the following other identifiers:	
- ISIN	US89231XAA90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2347926.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2382367

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.	2031-11-25
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	2.56
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TPG REAL ESTATE FINANCE ISSUER LTD 2022-FL5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TPG REAL ESTATE FINANCE TRTX 2022 FL5 A 144A
d. CUSIP (if any).	87277JAA9

At least one of the following other identifiers:

- ISIN	US87277JAA97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2150500.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2182044

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)	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.	2039-02-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.96328
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UBS GROUP AG
b. LEI (if any) of issuer. (1)	549300SZJ9VS8SGXAN81
c. Title of the issue or description of the investment.	UBS GROUP AG SR UNSECURED 144A 05/32 VAR
d. CUSIP (if any).	225401AU2
At least one of the following other identifiers:	
- ISIN	US225401AU28

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	869498.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0882253

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2032-05-14

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.091
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UBS GROUP AG
b. LEI (if any) of issuer. (1)	549300SZJ9VS8SGXAN81
c. Title of the issue or description of the investment.	UBS GROUP AG SR UNSECURED 144A 07/26 VAR
d. CUSIP (if any).	225401AY4

At least one of the following other identifiers:

- ISIN	US225401AY40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1196067.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1213612

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-07-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.373
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AMORTIZING RESIDENTIAL COLLAT 2001-BC6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AMORTIZING RESIDENTIAL COLLATE ARC 2001 BC6 A
d. CUSIP (if any).	86358RMY0

At least one of the following other identifiers:

- ISIN	US86358RMY08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2001.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1917.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001945

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-10-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UBS GROUP AG
b. LEI (if any) of issuer. (1)	549300SZJ9VS8SGXAN81
c. Title of the issue or description of the investment.	UBS GROUP AG SR UNSECURED 144A 08/33 VAR
d. CUSIP (if any).	225401AZ1

At least one of the following other identifiers:

- ISIN	US225401AZ15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3350000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3312935.200000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.3361530

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2033-08-12

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.537
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UBS GROUP AG
b. LEI (if any) of issuer. (1)	549300SZJ9VS8SGXAN81
c. Title of the issue or description of the investment.	UBS GROUP AG SR UNSECURED 144A 09/29 VAR
d. CUSIP (if any).	225401BE7

At least one of the following other identifiers:

- ISIN	US225401BE76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2600000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2574011.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2611768

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2029-09-22
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.246
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UBS GROUP AG
b. LEI (if any) of issuer. (1)	549300SZJ9VS8SGXAN81
c. Title of the issue or description of the investment.	UBS GROUP AG SR UNSECURED REGS 03/29 VAR
d. CUSIP (if any).	ACI2B33K5

At least one of the following other identifiers:

- ISIN	CH1214797172

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1169198.720000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1186349

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2029-03-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	7.75
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AMRESCO RES SEC 1999-1
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	AMRESCO RESIDENTIAL SECURITIES AMRES 1999 1 A
d. CUSIP (if any).	03215PFN4

At least one of the following other identifiers:

- ISIN	US03215PFN42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6750.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6393.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006487

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.3742
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0204A4
At least one of the following other identifiers:	
- ISIN	US01F0204A48

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-12100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-10378349.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-1.0530582

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 sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-10-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0206A2

At least one of the following other identifiers:

- ISIN	US01F0206A20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-8100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-6162960.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.6253361

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-10-12

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0206B0
At least one of the following other identifiers:	
- ISIN	US01F0206B03

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-99000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-75402421.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-7.6508443

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0306B9

At least one of the following other identifiers:

- ISIN	US01F0306B93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-1573660.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.1596743

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0406B8

At least one of the following other identifiers:

- ISIN	US01F0406B84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	56750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	50582870.810000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	5.1324833

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0426B4

At least one of the following other identifiers:

- ISIN	US01F0426B49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	34200000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	31413234.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.1874012

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0506A9

At least one of the following other identifiers:	
- ISIN	US01F0506A92

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	52600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49628922.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	5.0356892

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-10-12
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0526B3

At least one of the following other identifiers:

- ISIN	US01F0526B30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	55600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53721327.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	5.4509325

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0606B6
At least one of the following other identifiers:	
- ISIN	US01F0606B66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	33000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32553984.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.3031495

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0626B2

At least one of the following other identifiers:

- ISIN	US01F0626B21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	32500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32629492.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.3108110

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 sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNICREDIT SPA
b. LEI (if any) of issuer. (1)	549300TRUWO2CD2G5692
c. Title of the issue or description of the investment.	UNICREDIT SPA SR UNSECURED 144A 12/23 7.83
d. CUSIP (if any).	904678AG4

At least one of the following other identifiers:

- ISIN	US904678AG48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1902391.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1930296

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2023-12-04

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.83
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED KINGDOM GOVT
b. LEI (if any) of issuer. (1)	ECTRVYYCEF89VWYS6K36
c. Title of the issue or description of the investment.	UNITED KINGDOM GILT BONDS REGS 07/51 1.25
d. CUSIP (if any).	BLH381II0

At least one of the following other identifiers:

- ISIN	GB00BLH38158

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	1831698.200000
f. Exchange rate.	0.819600

g. Percentage value compared to net assets of the Fund.	0.1858566

Item C.3. Payoff profile.	
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.	1.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 11/23 0.00000
d. CUSIP (if any).	912796ZD4

At least one of the following other identifiers:

- ISIN	US912796ZD42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	284000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	281521.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0285651

Item C.3. Payoff profile.

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.	2023-11-30

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 11/23 0.00000
d. CUSIP (if any).	912797FJ1

At least one of the following other identifiers:

- ISIN	US912797FJ15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1535000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1526428.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1548819

Item C.3. Payoff profile.

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.	2023-11-09

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.	TREASURY BILL 11/23 0.00000
d. CUSIP (if any).	912797FK8

At least one of the following other identifiers:

- ISIN	US912797FK87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	477000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	473845.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0480796

Item C.3. Payoff profile.

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.	2023-11-16

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 12/23 0.00000
d. CUSIP (if any).	912796ZN2
At least one of the following other identifiers:	
- ISIN	US912796ZN24

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	436000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	430399.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0436713

Item C.3. Payoff profile.	
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.	2023-12-28

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 12/23 0.00000
d. CUSIP (if any).	912797FT9

At least one of the following other identifiers:

- ISIN	US912797FT96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	264000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	261429.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0265265

Item C.3. Payoff profile.

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.	2023-12-07

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 12/23 0.00000
d. CUSIP (if any).	912797FV4
At least one of the following other identifiers:	
- ISIN	US912797FV43

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	285000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	281637.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0285769

Item C.3. Payoff profile.	
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.	2023-12-21

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 01/25 0.25
d. CUSIP (if any).	912828H45

At least one of the following other identifiers:

- ISIN	US912828H458

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7743780.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7449111.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7558377

Item C.3. Payoff profile.

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.	2025-01-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.25
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 01/28 0.5
d. CUSIP (if any).	9128283R9

At least one of the following other identifiers:

- ISIN	US9128283R96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5081089.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4684753.180000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4753470

Item C.3. Payoff profile.

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.	2028-01-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 01/29 2.5
d. CUSIP (if any).	912810PZ5

At least one of the following other identifiers:

- ISIN	US912810PZ57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3417144.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3441531.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3492013

Item C.3. Payoff profile.

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.	2029-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). UNITED STATES GOVT

b. LEI (if any) of issuer. (1) 254900HROIFWPRGM1V77

c. Title of the issue or description of the investment. TSY INFL IX N/B 01/32 0.125

d. CUSIP (if any). 91282CDX6

At least one of the following other identifiers:	
- ISIN	US91282CDX65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1874709.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1571752.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1594807

Item C.3. Payoff profile.

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.	2032-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	0.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 01/33 1.125
d. CUSIP (if any).	91282CGK1

At least one of the following other identifiers:

- ISIN	US91282CGK18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7594176.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6863581.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6964258

Item C.3. Payoff profile.

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.	2033-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 04/25 0.125
d. CUSIP (if any).	912828ZJ2
At least one of the following other identifiers:	
- ISIN	US912828ZJ22

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	7159993.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6831180.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6931382

Item C.3. Payoff profile.	
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.	2025-04-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 04/29 3.875
d. CUSIP (if any).	912810FH6

At least one of the following other identifiers:

- ISIN	US912810FH69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2789265.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3004156.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3048222

Item C.3. Payoff profile.

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.	2029-04-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.875
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 07/27 0.375
d. CUSIP (if any).	9128282L3

At least one of the following other identifiers:

- ISIN	US9128282L36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4623742.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4288985.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4351898

Item C.3. Payoff profile.

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.	0.375
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 07/31 0.125
d. CUSIP (if any).	91282CCM1

At least one of the following other identifiers:

- ISIN	US91282CCM10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3649760.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3100928.980000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.3146414

Item C.3. Payoff profile.

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.	2031-07-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.125
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TSY INFL IX N/B 07/32 0.625
d. CUSIP (if any).	91282CEZ0

At least one of the following other identifiers:

- ISIN	US91282CEZ05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	526060.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	458712.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0465441

Item C.3. Payoff profile.

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.	2032-07-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	0.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY N/B 02/33 3.5
d. CUSIP (if any).	91282CGM7

At least one of the following other identifiers:

- ISIN	US91282CGM73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	734125.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0744893

Item C.3. Payoff profile.

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.	2033-02-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.	US TREASURY N/B 08/51 2
d. CUSIP (if any).	912810SZ2

At least one of the following other identifiers:

- ISIN	US912810SZ21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	115453.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0117147

Item C.3. Payoff profile.

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

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY N/B 11/40 1.375
d. CUSIP (if any).	912810ST6
At least one of the following other identifiers:	
- ISIN	US912810ST60

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	296132.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0300477

Item C.3. Payoff profile.	
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.	2040-11-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.375
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	APIDOS CLO 2017-27A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	APIDOS CLO LTD APID 2017 27A A1R 144A
d. CUSIP (if any).	03767JAF2

At least one of the following other identifiers:

- ISIN	US03767JAF21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2052988.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2047744.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2077782

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)	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.	2030-07-17

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.49957
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	APIDOS CLO XXVI LLC 2017-26A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	APIDOS CLO LTD APID 2017 26A A1AR 144A
d. CUSIP (if any).	03766GAL6
At least one of the following other identifiers:	
- ISIN	US03766GAL68

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2000814.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1997919.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2027225

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)	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.	2029-07-18

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.4715
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	VENTURE CLO LTD 2014-17A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VENTURE CDO LTD VENTR 2014 17A ARR 144A
d. CUSIP (if any).	92329YAL0

At least one of the following other identifiers:

- ISIN	US92329YAL02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	154877.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	154826.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0157097

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)	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.	2027-04-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.44957
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	VENTURE XXIX CLO LTD 2017-29A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VENTURE CDO LTD VENTR 2017 29A AR 144A
d. CUSIP (if any).	92331EAF3

At least one of the following other identifiers:

- ISIN	US92331EAF34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1933643.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1928690.870000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1956981

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)	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.	2030-09-07

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.61618
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	VENTURE XXVI CLO LTD 2017-26A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VENTURE CDO LTD VENTR 2017 26A AR 144A
d. CUSIP (if any).	92331MAE8

At least one of the following other identifiers:

- ISIN	US92331MAE84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1454063.930000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1453509.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1474830

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)	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.	2029-01-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.68775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	VIBRANT CLO VI LTD 2017-6A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VIBRANT CLO LTD VIBR 2017 6A AR 144A
d. CUSIP (if any).	92558EAJ1

At least one of the following other identifiers:	
- ISIN	US92558EAJ10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	397205.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	396814.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0402635

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)	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.	2029-06-20
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	6.60946
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	VIBRANT CLO VII LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VIBRANT CLO LTD VIBR 2017 7A A1R 144A
d. CUSIP (if any).	92558BAJ7

At least one of the following other identifiers:

- ISIN	US92558BAJ70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1496403.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1495048.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1516978

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)	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.	2030-09-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.62775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION LTD 2022-FL1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A
d. CUSIP (if any).	03880XAA4

At least one of the following other identifiers:

- ISIN	US03880XAA46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2274815.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2308183

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)	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.	2037-01-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.76328
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2002 AR2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR2 A
d. CUSIP (if any).	929227LE4
At least one of the following other identifiers:	
- ISIN	US929227LE40

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5675.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5296.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005374

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2034-02-27

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.14

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2003-AR5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR5 A7
d. CUSIP (if any).	929227R65

At least one of the following other identifiers:

- ISIN	US929227R651

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1756.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1685.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001710

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.82534
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2005-AR13
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1B3
d. CUSIP (if any).	92922F4S4

At least one of the following other identifiers:

- ISIN	US92922F4S40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	419149.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	387669.550000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0393356

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-10-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2005-AR16
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR16 1A3
d. CUSIP (if any).	92922F6Y9

At least one of the following other identifiers:

- ISIN	US92922F6Y99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	117325.260000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	104617.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0106152

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-12-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.90271
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2005-AR2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR2 2A1A
d. CUSIP (if any).	92922FD21

At least one of the following other identifiers:

- ISIN	US92922FD213

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	6790.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6573.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006670

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	

For debt securities, also provide:

a. Maturity date.	2045-01-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0542
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2005-AR8
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR8 2A1A
d. CUSIP (if any).	92922FR75

At least one of the following other identifiers:

- ISIN	US92922FR759

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	305916.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	279858.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0283964

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.0142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2006-AR10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR10 2A1
d. CUSIP (if any).	93363EAF2
At least one of the following other identifiers:	
- ISIN	US93363EAF25

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	123240.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	105094.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0106636

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)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-09-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	4.21611
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2006-AR16
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR16 1A1
d. CUSIP (if any).	92925GAA1

At least one of the following other identifiers:

- ISIN	US92925GAA13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	299382.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	257988.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0261773

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-12-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.52732
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL ALTERNATIVE MORTGAGE PASS-THROUGH CERTIFICATES 2006-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 2 2CB
d. CUSIP (if any).	93934FMD1
At least one of the following other identifiers:	
- ISIN	US93934FMD14

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1369094.660000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	832179.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0844387

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-03-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL ALTERNATIVE MORTGAGE PASS-THROUGH CERTIFICATES 2006-AR5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR5 3A
d. CUSIP (if any).	93935AAC6

At least one of the following other identifiers:

- ISIN	US93935AAC62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30753.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18662.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0018936

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.56567
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL MSC MTGE P/T 2002-AR1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2002 AR1 2A2
d. CUSIP (if any).	939335N84

At least one of the following other identifiers:

- ISIN	US939335N840

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	36.480000
b. Units	Principal amount
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	34.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000035

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.77
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WELLS FARGO ALTERNATIVE LOAN TR 2007-PA3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA3 1A1
d. CUSIP (if any).	94985GAA4

At least one of the following other identifiers:

- ISIN	US94985GAA40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	48012.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39262.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0039839

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-07-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.75
c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WELLS FARGO ALTERNATIVE LOAN TRUST 2007-PA2
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 1A1
d. CUSIP (if any).	94985FAA6

At least one of the following other identifiers:

- ISIN	US94985FAA66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	80356.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70565.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0071601

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-06-25

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 6

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ARES XXXIX CLO LTD 2016-39A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARES CLO LTD ARES 2016 39A A1R2 144A
d. CUSIP (if any).	04015WBA1
At least one of the following other identifiers:	
- ISIN	US04015WBA18
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2190059.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2222184
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)	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.	2031-04-18
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.6215
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ARGENT SECURITIES INC 2005-W4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARGENT SECURITIES INC. ARSI 2005 W4 A2D
d. CUSIP (if any).	040104PT2

At least one of the following other identifiers:

- ISIN	US040104PT27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	865671.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	655687.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0665306

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)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FIXED INC CLEARING CORP.REPO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	85748R009
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1227000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1227000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1244998

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Repurchase agreement
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. (18)	☒ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty.	☒ Yes ☐ No
ii. Value	Fixed Income Clearing Corp
c. Tri-party?	☐ Yes ☒ No
d. Repurchase rate.	2.6000000
e. Maturity date.	2023-10-02

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). (19)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments (20)
#1	1288000.000000	United States Dollar	1251546.650000	United States Dollar	U.S. Treasuries (including strips)

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	REPO BNP PARIBAS SECURITIES CO REPO DUMMY ASSET
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	987SEL005
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	125271.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	152843.800000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0155086

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Repurchase agreement
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.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

a. Transaction category. (18)	☒ Repurchase ☐ Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? If Yes, provide the name of the central counterparty.	☐ Yes ☒ No
ii. If No, provide the name and LEI (if any) of counterparty.	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

c. Tri-party?	☐ Yes ☒ No
d. Repurchase rate.	5.0500000
e. Maturity date.	2025-05-11

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). (19)

Repurchase Collateral Record	Principal amount	Principal ISO currency code	Value of collateral	Collateral ISO currency code	Category of investments (20)
#1	200000.000000	United Kingdom Pound	110257.020000	United Kingdom Pound	

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ARGENTINA GOVT
b. LEI (if any) of issuer. (1)	549300KPBYGYF7HCHO27
c. Title of the issue or description of the investment.	REPUBLIC OF ARGENTINA BILLS 10/23 0.00000
d. CUSIP (if any).	ACI2GN722

At least one of the following other identifiers:

- ISIN	ARARGE520DQ5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	22500248.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Argentina Peso
e. Value. (4)	30950.280000
f. Exchange rate.	727.210000
g. Percentage value compared to net assets of the Fund.	0.0031404

Item C.3. Payoff profile.

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)	ARGENTINA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-10-18

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ARGENTINA GOVT
b. LEI (if any) of issuer. (1)	549300KPBYGYF7HCHO27
c. Title of the issue or description of the investment.	REPUBLIC OF ARGENTINA BILLS 11/23 0.00000
d. CUSIP (if any).	ACI2GN714

At least one of the following other identifiers:

- ISIN	ARARGE520DT9

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	31400685.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Argentina Peso
e. Value. (4)	42744.130000
f. Exchange rate.	727.210000
g. Percentage value compared to net assets of the Fund.	0.0043371

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)	ARGENTINA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-11-23

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 870

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.	AUST 10Y BOND FUT DEC23 XSFE 20231215
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	XMZ3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-383.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	741512.740000
f. Exchange rate.	1.555300

g. Percentage value compared to net assets of the Fund.	0.0752389

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)	

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 - SYDNEY FUTURES EXCHANGE LIMITED	549300ZD7BBOVZFVHK49

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.	N/A
Title of issue.	AUSTRALIA GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2GTW45-AUSTRALIA GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-15
iv. Aggregate notional amount or contract value on trade date.	-27573278.450000
ISO Currency Code.	Australia Dollar
v. Unrealized appreciation or depreciation. (24)	741512.740000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 871

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.	AUST 3YR BOND FUT DEC23 XSFE 20231215
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	YMZ3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-51.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	Australia Dollar
e. Value. (4)	25690.810000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0026068

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)	

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 - SYDNEY FUTURES EXCHANGE LIMITED	549300ZD7BBOVZFVHK49

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.	N/A
Title of issue.	AUSTRALIA GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2HWDV8-AUSTRALIA GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-15
iv. Aggregate notional amount or contract value on trade date.	-3454186.760000
ISO Currency Code.	Australia Dollar
v. Unrealized appreciation or depreciation. (24)	25690.810000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 872

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.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCJGZM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	9161.070000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0009295

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)	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.

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	Australia and New Zealand Banking Group	JHE42UYNWWTJB8YTTU19

i. Amount and description of currency sold.

Amount of currency sold.	21043615.340000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	2919602.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	9161.070000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 873

Item C.1. Identification of investment.

a. Name of issuer (if any).	ARGENTINA GOVT
b. LEI (if any) of issuer. (1)	549300KPBYGYF7HCHO27
c. Title of the issue or description of the investment.	REPUBLIC OF ARGENTINA BONDS 07/30 VAR
d. CUSIP (if any).	ACI1QL1T4

At least one of the following other identifiers:

- ISIN	ARARGE3209S6

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	184000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0046675

Item C.3. Payoff profile.

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)	ARGENTINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-07-09

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	0.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 874

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.	SOLD BRL BOUGHT USD 20240103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN

are not available). Indicate the type of identifier used	23HHKBCHCB2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	34734.420000
f. Exchange rate.	5.082800
g. Percentage value compared to net assets of the Fund.	0.0035244

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)	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.

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	BANCO SANTANDER, S.A.	5493006QMFDDMYWIAM13

i. Amount and description of currency sold.

Amount of currency sold.	8000000.000000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	1608654.560000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-01-03
iv. Unrealized appreciation or depreciation. (24)	34734.420000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 875

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.	SOLD BRL BOUGHT USD 20240103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HIKBCC19S

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	16441.930000
f. Exchange rate.	5.082800
g. Percentage value compared to net assets of the Fund.	0.0016683

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)	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.

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	BANCO SANTANDER, S.A.	5493006QMFDDMYWIAM13

i. Amount and description of currency sold.

Amount of currency sold.	5000000.000000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	1000142.020000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-01-03
iv. Unrealized appreciation or depreciation. (24)	16441.930000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 876

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.	BOUGHT BRL SOLD USD 20231103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBB65MW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-3664.040000
f. Exchange rate.	5.048500
g. Percentage value compared to net assets of the Fund.	-0.0003718

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	565683.860000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2837357.080000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-11-03
iv. Unrealized appreciation or depreciation. (24)	-3664.040000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 877

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.	BOUGHT CAD SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ISKBBSDV0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-5224.220000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0005301

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	694000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	935529.700000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-5224.220000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 878

Item C.1. Identification of investment.

a. Name of issuer (if any).	ARGENTINA GOVT
b. LEI (if any) of issuer. (1)	549300KPBYGYF7HCHO27
c. Title of the issue or description of the investment.	REPUBLIC OF ARGENTINA BONDS 07/35 VAR
d. CUSIP (if any).	ACI1QL1M9

At least one of the following other identifiers:

- ISIN	ARARGE3209T4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	122000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30195.000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030638

Item C.3. Payoff profile.

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)	ARGENTINA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-07-09

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	3.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 879

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.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IFKBB5LH6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-4285.080000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0004348

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	1979267.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	164747257.650000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-4285.080000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 880

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.	BOUGHT INR SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IFKBB8J3J
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	India Rupee
e. Value. (4)	-2053.650000
f. Exchange rate.	83.417100
g. Percentage value compared to net assets of the Fund.	-0.0002084

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)	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.

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.	995427.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	82864320.620000
Description of currency purchased.	India Rupee
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-2053.650000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 881

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.	BOUGHT PEN SOLD USD 20231109
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB4TQ6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Peru Sol
e. Value. (4)	-1618.630000
f. Exchange rate.	3.795600
g. Percentage value compared to net assets of the Fund.	-0.0001642

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)	PERU
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	76508.960000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	284253.740000
Description of currency purchased.	Peru Sol
iii. Settlement date.	2023-11-09
iv. Unrealized appreciation or depreciation. (24)	-1618.630000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 882

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.	BOUGHT ZAR SOLD USD 20231122
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBB8DQD
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand

e. Value. (4)	13800.510000
f. Exchange rate.	19.016900
g. Percentage value compared to net assets of the Fund.	0.0014003

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	2202651.000000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	42149929.540000
Description of currency purchased.	South Africa Rand
iii. Settlement date.	2023-11-22
iv. Unrealized appreciation or depreciation. (24)	13800.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 883

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.	SOLD CLP BOUGHT USD 20231117
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBCBKKR
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	741.600000
f. Exchange rate.	891.623500

g. Percentage value compared to net assets of the Fund.	0.0000752

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	18465882.000000
Description of currency sold.	Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	21452.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-17
iv. Unrealized appreciation or depreciation. (24)	741.600000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 884

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.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBBWBV6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	-10793.290000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	-0.0010952

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	19068507.450000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	2626480.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	-10793.290000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 885

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.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBBNV2W
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	4198.190000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0004260

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	11905850.870000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	1650839.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26

iv. Unrealized appreciation or depreciation. (24)	4198.190000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 886

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.	SOLD DKK BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBBQX07
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	733314.560000
f. Exchange rate.	7.038600
g. Percentage value compared to net assets of the Fund.	0.0744071

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	120160506.150000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	17805070.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	733314.560000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 887

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.	SOLD HKD BOUGHT USD 20231220
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBBPW28
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Hong Kong Dollar
e. Value. (4)	252.970000
f. Exchange rate.	7.817900
g. Percentage value compared to net assets of the Fund.	0.0000257

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	3553715.290000
Description of currency sold.	Hong Kong Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	454811.520000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	252.970000

Item C.12. Securities lending.

a. Does any amount of this investment	

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 888

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.	SOLD JPY BOUGHT USD 20231204
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IAKBBKB8H
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	87937.930000
f. Exchange rate.	147.967200
g. Percentage value compared to net assets of the Fund.	0.0089228

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)	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)	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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	410000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	2858822.290000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-04
iv. Unrealized appreciation or depreciation. (24)	87937.930000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 889

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.	SOLD JPY BOUGHT USD 20231218
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBBF3DZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	43352.960000
f. Exchange rate.	147.590200
g. Percentage value compared to net assets of the Fund.	0.0043989

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)	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)	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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	405400000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	2790147.080000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-18
iv. Unrealized appreciation or depreciation. (24)	43352.960000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 890

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.	SOLD JPY BOUGHT USD 20231226
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23INKBBH671
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	83517.280000
f. Exchange rate.	147.374800
g. Percentage value compared to net assets of the Fund.	0.0084742

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)	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)	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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	1643000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	11231960.840000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-26
iv. Unrealized appreciation or depreciation. (24)	83517.280000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 891

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.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IDKBBN1ZS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	36638.280000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0037176

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	3540154916.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	2664776.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	36638.280000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 892

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.	SOLD MYR BOUGHT USD 20231018
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBF4P2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	303.260000
f. Exchange rate.	4.678300
g. Percentage value compared to net assets of the Fund.	0.0000308

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	602904.000000
Description of currency sold.	Malaysia Ringgit

ii. Amount and description of currency purchased.

Amount of currency purchased.	129174.800000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-18
iv. Unrealized appreciation or depreciation. (24)	303.260000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 893

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.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HQKBBNP05
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	9124.110000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0009258

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)	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.

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, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	20605503.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	651475.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	9124.110000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 894

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.	BOUGHT CAD SOLD USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBB9QKJ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-1605.620000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	-0.0001629

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)	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.

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	369945.040000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	500000.000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-1605.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 895

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.	BOUGHT MXN SOLD USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBZVPM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	1407.390000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	0.0001428

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)	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.

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	98390.920000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1743000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	1407.390000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 896

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.	SOLD AUD BOUGHT USD 20231115

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IMKBBN5XB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	6292.380000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	0.0006385

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	1185000.000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	769275.220000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	6292.380000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 897

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.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IMKBBMK1F
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	8008.900000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0008126

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)	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.	
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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	1063000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	791098.500000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	8008.900000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 898

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.	SOLD DKK BOUGHT USD 20231002
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GIKBBS6V9

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1330973.200000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1350496

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)	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.

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	138830000.000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	21010749.790000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-02
iv. Unrealized appreciation or depreciation. (24)	1330973.200000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 899

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.	SOLD DKK BOUGHT USD 20240402
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23AJKBBQFJ8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	191740.450000
f. Exchange rate.	6.979200
g. Percentage value compared to net assets of the Fund.	0.0194553

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)	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.

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	31390321.030000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	4689451.540000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-04-02
iv. Unrealized appreciation or depreciation. (24)	191740.450000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 900

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.	SOLD DKK BOUGHT USD 20241001
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBB1GCZ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	34169.790000
f. Exchange rate.	6.908900
g. Percentage value compared to net assets of the Fund.	0.0034671

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)	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.

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.	24900000.000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	3638236.020000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	34169.790000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 901

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.	SOLD JPY BOUGHT USD 20231002
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23FUKBBFZK8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	1700179.090000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.1725118

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	5470000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	38303498.150000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-02
iv. Unrealized appreciation or depreciation. (24)	1700179.090000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 902

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.	SOLD JPY BOUGHT USD 20231010
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GDKBBGBTL
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen

e. Value. (4)	134011.020000
f. Exchange rate.	149.273700
g. Percentage value compared to net assets of the Fund.	0.0135977

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	390000000.000000

Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	2746661.470000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-10
iv. Unrealized appreciation or depreciation. (24)	134011.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 903

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.	SOLD JPY BOUGHT USD 20231023
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GNKBBGWF6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	3742418.710000
f. Exchange rate.	148.964400

g. Percentage value compared to net assets of the Fund.	0.3797313

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	7050000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	51069163.730000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-23
iv. Unrealized appreciation or depreciation. (24)	3742418.710000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 904

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.	SOLD JPY BOUGHT USD 20231120
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HNKBBJ089
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	233035.700000
f. Exchange rate.	148.299300
g. Percentage value compared to net assets of the Fund.	0.0236454

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	1010000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	7043589.360000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-20
iv. Unrealized appreciation or depreciation. (24)	233035.700000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 905

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.	SOLD JPY BOUGHT USD 20231127
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HSKBBJGXD
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	416012.110000
f. Exchange rate.	148.133200
g. Percentage value compared to net assets of the Fund.	0.0422114

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	2170000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	15064987.720000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-27

iv. Unrealized appreciation or depreciation. (24)	416012.110000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 906

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.	SOLD JPY BOUGHT USD 20231211
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBBF7Q6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	503568.630000
f. Exchange rate.	147.778700
g. Percentage value compared to net assets of the Fund.	0.0510955

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)	JAPAN

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	3900000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	26894377.920000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-11
iv. Unrealized appreciation or depreciation. (24)	503568.630000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 907

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.	SOLD JPY BOUGHT USD 20231226
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23INKBBH68R
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	69001.230000
f. Exchange rate.	147.374800
g. Percentage value compared to net assets of the Fund.	0.0070013

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	1287000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	8801835.600000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-26
iv. Unrealized appreciation or depreciation. (24)	69001.230000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 908

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.	SOLD JPY BOUGHT USD 20240401
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ARKBB7P5W
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	497306.590000
f. Exchange rate.	145.053900
g. Percentage value compared to net assets of the Fund.	0.0504601

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	390009750.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	3186028.800000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-04-01
iv. Unrealized appreciation or depreciation. (24)	497306.590000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 909

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.	SOLD JPY BOUGHT USD 20240401
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ASKBBM5D2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	621300.870000
f. Exchange rate.	145.053900
g. Percentage value compared to net assets of the Fund.	0.0630414

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	480012000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	3930497.440000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-04-01
iv. Unrealized appreciation or depreciation. (24)	621300.870000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 910

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.	SOLD JPY BOUGHT USD 20240501
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23BDKBBMQ8L
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	453014.430000
f. Exchange rate.	144.367900
g. Percentage value compared to net assets of the Fund.	0.0459659

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)	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)	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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	390000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	3154446.560000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-05-01
iv. Unrealized appreciation or depreciation. (24)	453014.430000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 911

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.	SOLD PLN BOUGHT USD 20240122
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBB1WH0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Poland Zloty
e. Value. (4)	431.890000
f. Exchange rate.	4.388000
g. Percentage value compared to net assets of the Fund.	0.0000438

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)	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.

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	535230.120000
Description of currency sold.	Poland Zloty

ii. Amount and description of currency purchased.

Amount of currency purchased.	122408.260000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-01-22
iv. Unrealized appreciation or depreciation. (24)	431.890000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 912

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.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HOKBBZ04H
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	9809.910000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0009954

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)	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.

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	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

i. Amount and description of currency sold.

Amount of currency sold.	21428285.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	677810.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	9809.910000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 913

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.	BOUGHT AUD SOLD USD 20231102
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ITKBBTS56
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	-5550.860000
f. Exchange rate.	1.553800
g. Percentage value compared to net assets of the Fund.	-0.0005632

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)	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)	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.	701179.500000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1080861.000000
Description of currency purchased.	Australia Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	-5550.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 914

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.	BOUGHT BRL SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBBXDZQ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-1100.000000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	-0.0001116

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)	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.

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.	100000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	497125.800000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-1100.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 915

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.	BOUGHT EUR SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB5C4D
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-150136.250000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0152338

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.	64940979.410000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	61282419.000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-150136.250000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 916

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.	BOUGHT IDR SOLD USD 20231010

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCK6LS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-1280.910000
f. Exchange rate.	15482.750000
g. Percentage value compared to net assets of the Fund.	-0.0001300

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)	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.

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.	100000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1528443000.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2023-10-10
iv. Unrealized appreciation or depreciation. (24)	-1280.910000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 917

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.	BOUGHT IDR SOLD USD 20231013
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBB02DG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-714.150000
f. Exchange rate.	15483.043800
g. Percentage value compared to net assets of the Fund.	-0.0000725

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)	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.	
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.	100000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1537247130.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2023-10-13
iv. Unrealized appreciation or depreciation. (24)	-714.150000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 918

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.	BOUGHT IDR SOLD USD 20231031
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB1NTZ

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-50.170000
f. Exchange rate.	15484.806200
g. Percentage value compared to net assets of the Fund.	-0.0000051

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)	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.

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.	200000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3096184400.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2023-10-31
iv. Unrealized appreciation or depreciation. (24)	-50.170000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 919

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.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBB78K7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-1765.420000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0001791

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)	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.

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.	273791.380000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	4220028677.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-1765.420000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 920

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.	BOUGHT KRW SOLD USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBB02DX
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-1873.400000
f. Exchange rate.	1351.800000
g. Percentage value compared to net assets of the Fund.	-0.0001901

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)	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.

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.	100000.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	132647537.000000
Description of currency purchased.	Korea (South) Won
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	-1873.400000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 921

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.	BOUGHT KRW SOLD USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBNK40
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	-5.550000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	-0.0000006

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)	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.

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.	354.210000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	469658.000000
Description of currency purchased.	Korea (South) Won
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-5.550000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 922

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.	BOUGHT MXN SOLD USD 20231117
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCQ59N
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso

e. Value. (4)	5744.240000
f. Exchange rate.	17.559800
g. Percentage value compared to net assets of the Fund.	0.0005828

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)	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.

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.	4012876.050000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	70566000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-17
iv. Unrealized appreciation or depreciation. (24)	5744.240000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 923

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.	BOUGHT MXN SOLD USD 20231214
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23FIKBB6J0Z
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	8287.690000
f. Exchange rate.	17.639300

g. Percentage value compared to net assets of the Fund.	0.0008409

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)	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.

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.	770633.180000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	13739618.970000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-12-14
iv. Unrealized appreciation or depreciation. (24)	8287.690000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 924

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.	BOUGHT THB SOLD USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB1FWM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	-125014.270000
f. Exchange rate.	36.360700
g. Percentage value compared to net assets of the Fund.	-0.0126848

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)	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.	
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.	6281348.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	223848398.680000
Description of currency purchased.	Thailand Baht

iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-125014.270000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 925

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.	SOLD BRL BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBB01MM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	1228.020000
f. Exchange rate.	5.026600
g. Percentage value compared to net assets of the Fund.	0.0001246

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)	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.

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.	496482.300000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	100000.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03

iv. Unrealized appreciation or depreciation. (24)	1228.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 926

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.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HGKBBTVNG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	93404.770000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0094775

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)	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.

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.	10306839.140000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	7686235.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	93404.770000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 927

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.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBVVNK
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	81287.150000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0082479

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)	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.

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.	7747161.450000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5788457.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	81287.150000

Item C.12. Securities lending.

a. Does any amount of this investment	

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 928

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.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBPB0Q
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	2810.570000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0002852

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)	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.

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.	910000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	673188.310000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	2810.570000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 929

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.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HWKBBRQTP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	13147.380000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0013340

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)	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.

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. 20497501.910000

Description of currency sold. China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased. 2848058.000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2024-03-26

iv. Unrealized appreciation or depreciation. (24) 13147.380000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 930

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.	SOLD DKK BOUGHT USD 20240102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23AJKBBQFLF
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	395312.860000
f. Exchange rate.	7.015800
g. Percentage value compared to net assets of the Fund.	0.0401111

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)	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.

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.	62260597.780000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	9269670.270000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-01-02
iv. Unrealized appreciation or depreciation. (24)	395312.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 931

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.	SOLD DKK BOUGHT USD 20240402
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23AIKBB28Q6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	142131.340000
f. Exchange rate.	6.979200
g. Percentage value compared to net assets of the Fund.	0.0144216

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)	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.

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.	24299906.570000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	3623903.920000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-04-02
iv. Unrealized appreciation or depreciation. (24)	142131.340000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 932

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.	SOLD DKK BOUGHT USD 20240402
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBB1GG3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	35142.330000
f. Exchange rate.	6.979200
g. Percentage value compared to net assets of the Fund.	0.0035658

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)	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.

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.	24900000.000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	3602898.330000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-04-02
iv. Unrealized appreciation or depreciation. (24)	35142.330000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 933

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.	SOLD DKK BOUGHT USD 20241001
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBCFXVB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	45215.020000
f. Exchange rate.	6.908900
g. Percentage value compared to net assets of the Fund.	0.0045878

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)	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.

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.	28287320.550000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	4139567.500000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	45215.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 934

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.	SOLD DKK BOUGHT USD 20241001
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ILKBBT2RR
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	47763.980000
f. Exchange rate.	6.908900
g. Percentage value compared to net assets of the Fund.	0.0048465

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)	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.

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.	25100000.000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	3680778.540000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	47763.980000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 935

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.	SOLD DKK BOUGHT USD 20241001
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IOKBBSJ0G
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	26015.470000
f. Exchange rate.	6.908900
g. Percentage value compared to net assets of the Fund.	0.0026397

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)	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.

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.	25000000.000000
Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	3644555.860000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-10-01
iv. Unrealized appreciation or depreciation. (24)	26015.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 936

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.	SOLD EUR BOUGHT USD 20231102

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB4449
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	149814.490000
f. Exchange rate.	0.944700
g. Percentage value compared to net assets of the Fund.	0.0152012

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.	61282419.000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	65020585.280000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	149814.490000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 937

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.	SOLD IDR BOUGHT USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCGQBP
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	7229.080000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	0.0007335

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)	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.	
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.	9125728855.000000
Description of currency sold.	Indonesia Rupiah

ii. Amount and description of currency purchased.

Amount of currency purchased.	595479.860000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	7229.080000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 938

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.	SOLD KRW BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB8SP8

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	491.020000
f. Exchange rate.	1351.800000
g. Percentage value compared to net assets of the Fund.	0.0000498

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)	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.

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.	32383698.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	24447.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	491.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 939

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.	SOLD KRW BOUGHT USD 20231016
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBCCZ8X
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	1497.870000
f. Exchange rate.	1351.800000
g. Percentage value compared to net assets of the Fund.	0.0001520

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)	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.

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.	100107725.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	75553.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-16
iv. Unrealized appreciation or depreciation. (24)	1497.870000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 940

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.	SOLD KRW BOUGHT USD 20231106
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB0N3Q
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	185.620000
f. Exchange rate.	1350.330000
g. Percentage value compared to net assets of the Fund.	0.0000188

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)	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.

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.	276942388.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	205278.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-06
iv. Unrealized appreciation or depreciation. (24)	185.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 941

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.	SOLD KRW BOUGHT USD 20231106
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IQKBB1NTG
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	29.570000
f. Exchange rate.	1350.330000
g. Percentage value compared to net assets of the Fund.	0.0000030

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)	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.

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.	262899029.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	194722.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-06
iv. Unrealized appreciation or depreciation. (24)	29.570000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 942

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.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCK89V
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won

e. Value. (4)	25778.430000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0026157

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)	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.

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.	2313331711.000000

Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	1743148.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	25778.430000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 943

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.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBQGWW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	46067.720000
f. Exchange rate.	1347.020300

g. Percentage value compared to net assets of the Fund.	0.0046743

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)	KOREA (THE REPUBLIC OF)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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. Description of currency sold.	3888178586.000000 Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	2932571.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	46067.720000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 944

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.	SOLD NZD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBT1XV
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	17381.940000
f. Exchange rate.	1.668400
g. Percentage value compared to net assets of the Fund.	0.0017637

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)	NEW ZEALAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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.	2220900.000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1348500.280000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	17381.940000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 945

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.	SOLD TWD BOUGHT USD 20231120
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HRKBBLXV0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	2048.760000
f. Exchange rate.	32.100900
g. Percentage value compared to net assets of the Fund.	0.0002079

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)	TAIWAN
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A
Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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.	3419717.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	108579.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-20

iv. Unrealized appreciation or depreciation. (24)	2048.760000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 946

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.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HOKBB355M
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	22.780000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0000023

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)	TAIWAN

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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.	49119.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1554.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	22.780000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 947

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.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HQKBB2ZDN
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	226.760000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0000230

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)	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.

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.	424692.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	13466.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	226.760000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 948

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.	SOLD TWD BOUGHT USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB7KFW
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	29016.800000
f. Exchange rate.	31.816400
g. Percentage value compared to net assets of the Fund.	0.0029442

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)	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.

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.	82899033.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2634559.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	29016.800000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 949

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.	SOLD TWD BOUGHT USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBBWZRM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	7084.170000
f. Exchange rate.	31.816400
g. Percentage value compared to net assets of the Fund.	0.0007188

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)	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.

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.	33375506.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1056086.630000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	7084.170000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 950

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.	CAN 10YR BOND FUT DEC23 XMOD 20231218
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Ticker (if ISIN is not available).	CNZ3
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	69.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-129445.110000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0131344
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)	
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.

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	THE MONTREAL EXCHANGE / BOURSE DE MONTREAL	549300DKBYNOI0B1NP44

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.	N/A
Title of issue.	CANADA GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2DQV78-CANADA GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-18
iv. Aggregate notional amount or contract value on trade date.	5848680.290000
ISO Currency Code.	Canada Dollar
v. Unrealized appreciation or depreciation. (24)	-129445.110000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 951

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.	CDX IG40 10Y ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZC1BMVWF723

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	315187.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0319811

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)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CDX.NA.IG.40

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available).	CDX
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
Description of Other Receipts	Single Leg Swap

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 rate.	1.000000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-06-20

iii. Upfront payments or receipts

Upfront payments.	564004.630000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	45000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-248817.310000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 952

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.	CDX IG40 5Y ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZY2QJ3Z39M5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	520807.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0528446

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)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CDX.NA.IG.40

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available).	CDX
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.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2028-06-20

iii. Upfront payments or receipts

Upfront payments.	587088.260000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	38410000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-66281.250000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 953

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.	CDX IG41 10Y ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ19PW28B9H5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	699070.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0709325

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)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CDX.NA.IG.41

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available).	CDX
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
Description of Other Receipts	Single Leg Swap

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 rate.	1.000000

Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-12-20
iii. Upfront payments or receipts	
Upfront payments.	708336.840000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	70900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-9266.350000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 954

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.	CDX IG41 5Y ICE
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZG1MXP5KL27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1902158.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1930060

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)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	CDX.NA.IG.41

At least one of the following other identifiers:

- Ticker (if CUSIP and ISIN are not available).	CDX
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.	1.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2028-12-20

iii. Upfront payments or receipts

Upfront payments.	1980409.280000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	154500000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-78250.740000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 955

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.	BOUGHT CLP SOLD USD 20231019
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23DKKBB7BM8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	-809.980000
f. Exchange rate.	889.580000
g. Percentage value compared to net assets of the Fund.	-0.0000822

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	10296.460000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	8438979.000000
Description of currency purchased.	Chile Peso
iii. Settlement date.	2023-10-19
iv. Unrealized appreciation or depreciation. (24)	-809.980000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 956

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.	BOUGHT CLP SOLD USD 20231106
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HBKBB5X1M
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	-105178.750000
f. Exchange rate.	890.842900
g. Percentage value compared to net assets of the Fund.	-0.0106722

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	2839936.200000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2436239269.000000
Description of currency purchased.	Chile Peso
iii. Settlement date.	2023-11-06
iv. Unrealized appreciation or depreciation. (24)	-105178.750000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 957

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.	BOUGHT GBP SOLD USD 20231003
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBBND4M
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	-21962.920000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	-0.0022285

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1016344.360000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	815000.000000
Description of currency purchased.	United Kingdom Pound
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-21962.920000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 958

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.	BOUGHT MXN SOLD USD 20231214
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBCC305
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-28.480000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	-0.0000029

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1556.940000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	26961.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-12-14
iv. Unrealized appreciation or depreciation. (24)	-28.480000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 959

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.	BOUGHT NOK SOLD USD 20231102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ISKBBTR25
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	3644.150000
f. Exchange rate.	10.687800
g. Percentage value compared to net assets of the Fund.	0.0003698

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	929043.110000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	9968361.290000
Description of currency purchased.	Norway Krone
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	3644.150000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 960

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.	BOUGHT NZD SOLD USD 20231115

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBBVHCN
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	43640.680000
f. Exchange rate.	1.668400
g. Percentage value compared to net assets of the Fund.	0.0044281

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)	NEW ZEALAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	3034072.260000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5135000.000000
Description of currency purchased.	New Zealand Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	43640.680000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 961

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.	BOUGHT ZAR SOLD USD 20231121
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBVCCK
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	1910.770000
f. Exchange rate.	19.015200
g. Percentage value compared to net assets of the Fund.	0.0001939

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	177879.930000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3418751.220000
Description of currency purchased.	South Africa Rand
iii. Settlement date.	2023-11-21
iv. Unrealized appreciation or depreciation. (24)	1910.770000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 962

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.	SOLD AUD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBBVHKN

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	5794.860000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	0.0005880

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)	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)	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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	4200000.000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2710037.820000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	5794.860000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 963

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.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HIKBB250Q
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	9930.040000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0010076

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	1227419.500000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	914144.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	9930.040000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 964

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.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HTKBBQFG3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-3570.360000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	-0.0003623

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)	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.

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.	7013000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5162758.290000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-3570.360000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 965

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.	SOLD CAD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HWKBBP34S
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	5267.430000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	0.0005345

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	2418000.000000
Description of currency sold.	Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1786556.850000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	5267.430000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 966

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.	SOLD DKK BOUGHT USD 20231002
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23AOKBB3JG8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Denmark Krone

e. Value. (4)	246605.260000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0250223

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	35948088.900000

Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	5342408.460000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-02
iv. Unrealized appreciation or depreciation. (24)	246605.260000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 967

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.	SOLD GBP BOUGHT USD 20231102
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ITKBBTSZ0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	4003.020000
f. Exchange rate.	0.819500

g. Percentage value compared to net assets of the Fund.	0.0004062

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	705000.000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	864332.330000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	4003.020000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 968

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.	SOLD JPY BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HTKBBQSXX
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	75358.090000
f. Exchange rate.	148.417800
g. Percentage value compared to net assets of the Fund.	0.0076463

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)	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)	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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	436600000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	3017052.980000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	75358.090000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 969

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.	SOLD JPY BOUGHT USD 20231201
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ITKBBG96S
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	19949.340000
f. Exchange rate.	148.038400
g. Percentage value compared to net assets of the Fund.	0.0020242

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)	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)	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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	5510000000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	37240033.640000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-01

iv. Unrealized appreciation or depreciation. (24)	19949.340000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 970

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.	SOLD JPY BOUGHT USD 20231218
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBBF3DK
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	74831.760000
f. Exchange rate.	147.590200
g. Percentage value compared to net assets of the Fund.	0.0075929

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)	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)	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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	704600000.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	4848860.220000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-18
iv. Unrealized appreciation or depreciation. (24)	74831.760000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 971

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.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBP3TV
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	12336.920000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0012518

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	798257510.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	604946.770000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	12336.920000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 972

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.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ILKBBW4HQ
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	4279.870000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0004343

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	265379742.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	201292.300000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	4279.870000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 973

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.	SOLD MXN BOUGHT USD 20231214
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23INKBBW1SM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	6625.340000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	0.0006723

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	10240000.000000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	587147.240000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-14
iv. Unrealized appreciation or depreciation. (24)	6625.340000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 974

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.	SOLD NOK BOUGHT USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ISKBBTR08
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Norway Krone
e. Value. (4)	-3659.840000
f. Exchange rate.	10.696700
g. Percentage value compared to net assets of the Fund.	-0.0003714

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	9976797.000000
Description of currency sold.	Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	929043.110000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-3659.840000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 975

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.	SOLD NZD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HNKBBQRRB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	-4147.320000
f. Exchange rate.	1.668400
g. Percentage value compared to net assets of the Fund.	-0.0004208

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)	NEW ZEALAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	618000.000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	366257.080000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-4147.320000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 976

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.	SOLD TWD BOUGHT USD 20231220
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HPKBBMS3V
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	13970.110000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0014175

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)	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.

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, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	29406400.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	930678.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	13970.110000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 977

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.	BOUGHT CAD SOLD USD 20231115
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23INKBBN908
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Canada Dollar
e. Value. (4)	-8152.120000
f. Exchange rate.	1.357400
g. Percentage value compared to net assets of the Fund.	-0.0008272

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)	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.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	1414472.010000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1909000.000000
Description of currency purchased.	Canada Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-8152.120000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 978

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.	BOUGHT THB SOLD USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBP3P3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Thailand Baht
e. Value. (4)	-78790.280000
f. Exchange rate.	36.360700
g. Percentage value compared to net assets of the Fund.	-0.0079946

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)	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.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	3564302.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	126735529.780000
Description of currency purchased.	Thailand Baht
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	-78790.280000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 979

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.	SOLD AUD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HIKBBTVDD
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Australia Dollar
e. Value. (4)	11864.940000
f. Exchange rate.	1.553100
g. Percentage value compared to net assets of the Fund.	0.0012039

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)	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)	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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	1073000.000000
Description of currency sold.	Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	702734.630000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	11864.940000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 980

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.	SOLD CLP BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IJKBB9T5D
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Chile Peso
e. Value. (4)	-2904.940000
f. Exchange rate.	893.950000
g. Percentage value compared to net assets of the Fund.	-0.0002948

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)	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.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	2213527369.000000
Description of currency sold.	Chile Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	2473214.940000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-2904.940000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 981

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.	SOLD CNH BOUGHT USD 20240326

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBBSKRS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	7507.260000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0007617

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)	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.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	15907908.370000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	2207653.330000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	7507.260000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 982

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.	SOLD ILS BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBBTWXS
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Israel Shekel
e. Value. (4)	-586.510000
f. Exchange rate.	3.799400
g. Percentage value compared to net assets of the Fund.	-0.0000595

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)	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.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	1186889.540000
Description of currency sold.	Israel Shekel

ii. Amount and description of currency purchased.

Amount of currency purchased.	311806.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	-586.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 983

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.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCH350

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	3083.050000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0003128

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)	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.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	265827656.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	200428.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	3083.050000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 984

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.	SOLD KRW BOUGHT USD 20231220
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBBQG2G
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Korea (South) Won
e. Value. (4)	27670.300000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0028076

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)	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.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	2360338857.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	1779937.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	27670.300000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 985

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.	SOLD NZD BOUGHT USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HHKBBVVLM
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	New Zealand Dollar
e. Value. (4)	9996.450000
f. Exchange rate.	1.668400
g. Percentage value compared to net assets of the Fund.	0.0010143

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)	NEW ZEALAND
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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.	1241035.000000
Description of currency sold.	New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	753823.030000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	9996.450000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 986

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.	FORD MOTOR CREDIT COMPANY LLC SNR S* ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0J3N3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4899.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004971

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)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	FORD MOTOR CREDIT COMPANY LLC
Title of issue.	FORD MOTOR CREDIT CO LLC

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US345397YG20
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.	5.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2024-12-20

iii. Upfront payments or receipts

Upfront payments.	6389.740000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1490.370000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 987

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.	FORD MOTOR CREDIT COMPANY LLC SNR S* ICE
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZ87806BLJ43

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26993.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027390

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	FORD MOTOR CREDIT COMPANY LLC
Title of issue.	FORD MOTOR CREDIT CO LLC

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US345397YG20
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.	5.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2026-06-20

iii. Upfront payments or receipts

Upfront payments.	12914.260000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	14079.550000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 988

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.	FORD MOTOR CREDIT COMPANY LLC SNR S* ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWPC0KU18
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	38578.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0039144

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)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	FORD MOTOR CREDIT COMPANY LLC
Title of issue.	FORD MOTOR CREDIT CO LLC

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US345397YG20
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.	5.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2025-06-20

iii. Upfront payments or receipts

Upfront payments.	23923.070000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	600000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	14655.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 989

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.	FORD MOTOR CREDIT COMPANY LLC SNR S* ICE
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZQ5L44FQ7Q3

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15833.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016066

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)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	FORD MOTOR CREDIT COMPANY LLC
Title of issue.	FORD MOTOR CREDIT CO LLC

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US345397YG20
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.	5.000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

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	Single Leg Swap

ii. Termination or maturity date.	2025-12-20

iii. Upfront payments or receipts

Upfront payments.	7580.930000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	8253.030000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 990

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.	3175SQ653 OTC EPUT FRTR 0.75 97
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIB61834
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries

e. Value. (4)	680153.540000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0690130

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)	

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)	Option

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

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	FRANCE GOVT
Title of issue.	FRANCE GOVT OAT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	FR0013480613

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	97.000000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2025-05-23
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	574166.080000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 991

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.	EURO-OAT FUTURE DEC23 XEUR 20231207
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000C7PB934

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-752.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2809539.230000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2850750

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)	

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 DEUTSCHLAND	529900UT4DG0LG5R9O07

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.	N/A
Title of issue.	FRANCE GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2GP626-FRANCE GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-07
iv. Aggregate notional amount or contract value on trade date.	-97950414.970000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	2809539.230000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 992

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.	EURO-BOBL FUTURE DEC23 XEUR 20231207
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000C7PB9Z2

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-426.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	581608.750000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0590140

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)	

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 DEUTSCHLAND	529900UT4DG0LG5R9O07

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.	N/A
Title of issue.	GERMANY GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2DLLY1-GERMANY GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-07
iv. Aggregate notional amount or contract value on trade date.	-52132473.440000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	581608.750000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 993

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.	EURO-BUND FUTURE DEC23 XEUR 20231207
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000C7PB9Y5

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-68.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	232494.290000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0235905

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)	

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 DEUTSCHLAND	529900UT4DG0LG5R9O07

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.	N/A
Title of issue.	GERMANY GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2DLZ59-GERMANY GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-07
iv. Aggregate notional amount or contract value on trade date.	-9248316.330000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	232494.290000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 994

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.	EURO-BUXL 30Y BND DEC23 XEUR 20231207
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000C7PB918

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-13.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	148149.830000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0150323

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)	

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 DEUTSCHLAND	529900UT4DG0LG5R9O07

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.	N/A
Title of issue.	GERMANY GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2GNYB0-GERMANY GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-07
iv. Aggregate notional amount or contract value on trade date.	-1681746.580000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	148149.830000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 995

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.	EURO-SCHATZ FUT DEC23 XEUR 20231207
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	DE000C7PB900

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1333.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	467918.610000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0474782

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)	

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 DEUTSCHLAND	529900UT4DG0LG5R9O07

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.	N/A
Title of issue.	GERMANY GOVT

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI2FFB31-GERMANY GOVT
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2023-12-07
iv. Aggregate notional amount or contract value on trade date.	-147963916.050000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	467918.610000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 996

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.	BOUGHT BRL SOLD USD 20231103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HJKBB8KF4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	-50876.490000
f. Exchange rate.	5.048500
g. Percentage value compared to net assets of the Fund.	-0.0051623

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)	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.

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.	7587885.920000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	38050592.130000
Description of currency purchased.	Brazil Real
iii. Settlement date.	2023-11-03
iv. Unrealized appreciation or depreciation. (24)	-50876.490000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 997

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.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ICKBB7J9P
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-3785.470000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0003841

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)	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.

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.	368574.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5659085196.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-3785.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 998

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.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IEKBB7F5Z
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-397.070000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0000403

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)	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.

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. 59042.000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 909778178.000000

Description of currency purchased. Indonesia Rupiah

iii. Settlement date. 2024-03-20

iv. Unrealized appreciation or depreciation. (24) -397.070000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 999

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.	BOUGHT IDR SOLD USD 20240320
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23INKBBPLHV
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Indonesia Rupiah
e. Value. (4)	-1150.000000
f. Exchange rate.	15513.330800
g. Percentage value compared to net assets of the Fund.	-0.0001167

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)	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.

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.	189125.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2916118375.000000
Description of currency purchased.	Indonesia Rupiah
iii. Settlement date.	2024-03-20
iv. Unrealized appreciation or depreciation. (24)	-1150.000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1000

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.	BOUGHT MXN SOLD USD 20231004
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HEKBB95RK
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-30983.360000
f. Exchange rate.	17.430300
g. Percentage value compared to net assets of the Fund.	-0.0031438

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)	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.

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.	2825585.210000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	48710828.550000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-10-04
iv. Unrealized appreciation or depreciation. (24)	-30983.360000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1001

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.	BOUGHT MXN SOLD USD 20231101
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23GSKBB6GKN
Description of other unique identifier.	Internal ID
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-38116.360000
f. Exchange rate.	17.513000
g. Percentage value compared to net assets of the Fund.	-0.0038675
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)	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.

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.	1145929.890000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	19401166.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-01
iv. Unrealized appreciation or depreciation. (24)	-38116.360000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1002

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.	BOUGHT MXN SOLD USD 20231117
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HQKBB2X8D
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-2615.190000
f. Exchange rate.	17.559800
g. Percentage value compared to net assets of the Fund.	-0.0002654

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)	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.

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.	99085.770000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1694000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-11-17
iv. Unrealized appreciation or depreciation. (24)	-2615.190000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1003

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.	BOUGHT MXN SOLD USD 20231214
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB316Q
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-20823.620000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	-0.0021129

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)	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.

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.	1658303.570000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	28884000.000000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-12-14
iv. Unrealized appreciation or depreciation. (24)	-20823.620000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1004

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.	BOUGHT MXN SOLD USD 20231214
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IIKBB86N7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	-19809.900000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	-0.0020100

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)	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.

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.	1199929.900000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	20816490.700000
Description of currency purchased.	Mexico Peso
iii. Settlement date.	2023-12-14
iv. Unrealized appreciation or depreciation. (24)	-19809.900000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1005

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.	BOUGHT MYR SOLD USD 20231018

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBBMP8J
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Malaysia Ringgit
e. Value. (4)	-144.250000
f. Exchange rate.	4.678300
g. Percentage value compared to net assets of the Fund.	-0.0000146

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)	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.

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.	57026.470000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	266114.000000
Description of currency purchased.	Malaysia Ringgit
iii. Settlement date.	2023-10-18
iv. Unrealized appreciation or depreciation. (24)	-144.250000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1006

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.	BOUGHT ZAR SOLD USD 20231020
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IRKBBVCB4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	South Africa Rand
e. Value. (4)	1271.680000
f. Exchange rate.	18.961500
g. Percentage value compared to net assets of the Fund.	0.0001290

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)	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.

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.	119771.890000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2295164.060000
Description of currency purchased.	South Africa Rand
iii. Settlement date.	2023-10-20
iv. Unrealized appreciation or depreciation. (24)	1271.680000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1007

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.	SOLD BRL BOUGHT USD 20240103
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HLKBCGDLC

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Brazil Real
e. Value. (4)	1279.920000
f. Exchange rate.	5.082800
g. Percentage value compared to net assets of the Fund.	0.0001299

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)	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.

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.	2000000.000000
Description of currency sold.	Brazil Real

ii. Amount and description of currency purchased.

Amount of currency purchased.	394759.960000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-01-03
iv. Unrealized appreciation or depreciation. (24)	1279.920000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1008

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
d. CUSIP (if any).	0020A2CK6

At least one of the following other identifiers:

- ISIN	US0020A2CK62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3750000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3646961.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3700456

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-03-19

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1009

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.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IFKBBZDWL
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	2668.250000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0002707

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)	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.

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.	9165439.700000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	1270296.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	2668.250000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1010

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.	SOLD CNH BOUGHT USD 20240326
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBBR9FP

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	China Yuan Renminbi
e. Value. (4)	5768.310000
f. Exchange rate.	7.230400
g. Percentage value compared to net assets of the Fund.	0.0005853

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)	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.

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.	51796000.000000
Description of currency sold.	China Yuan Renminbi

ii. Amount and description of currency purchased.

Amount of currency purchased.	7169423.230000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2024-03-26
iv. Unrealized appreciation or depreciation. (24)	5768.310000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1011

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.	SOLD MXN BOUGHT USD 20231004
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IGKBB4KK1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Mexico Peso
e. Value. (4)	4600.140000
f. Exchange rate.	17.430300
g. Percentage value compared to net assets of the Fund.	0.0004668

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)	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.

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.	30617000.000000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	1761136.160000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-10-04
iv. Unrealized appreciation or depreciation. (24)	4600.140000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1012

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.	SOLD TWD BOUGHT USD 20231120
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23HRKBBLH92
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Taiwan New Dollar
e. Value. (4)	10591.820000
f. Exchange rate.	32.100900
g. Percentage value compared to net assets of the Fund.	0.0010747

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)	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.

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.	20572961.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	651476.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-20
iv. Unrealized appreciation or depreciation. (24)	10591.820000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1013

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.	BOUGHT DKK SOLD USD 20231115
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23ITKBBRR2R
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	-1930.880000
f. Exchange rate.	7.038600
g. Percentage value compared to net assets of the Fund.	-0.0001959

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)	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.

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	801100.490000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5625000.000000
Description of currency purchased.	Denmark Krone
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	-1930.880000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1014

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.	BOUGHT EUR SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IBKBCCCCB
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries

e. Value. (4)	-12109.510000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0012287

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	688749.570000

Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	640000.000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-12109.510000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 1015

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.	BOUGHT EUR SOLD USD 20231003
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IKKBBVG90
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-5718.500000
f. Exchange rate.	0.945900

g. Percentage value compared to net assets of the Fund.	-0.0005802

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 PLC	MP6I5ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	589320.550000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	552000.000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-5718.500000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as 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.

Explanatory Note Record	Note Item	Explanatory Notes
#1	B.2.f	A negative balance, which may be due to such circumstances as a net overdraft as of the reporting period-end, is reported as $0 in Item B.2.f - Cash and cash equivalents not reported in Parts C and D. This is done in order to conform to the technical constraints of the XML type, which do not allow negative values in B.2.f.
#2	B.5.a	Total returns do not deduct sales loads and redemption fees.
#3	C.11.c.vi	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#4	C.11.d.iii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#5	C.11.e.iii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#6	C.11.f.ii	To the extent an instrument's maturity date, termination date, expiration date, or settlement date does not exist or is not available as of period end, and is required for reporting, the registrant will disclose 12/31/2500.
#7	C.5.a	The form requires the filer to report ISO country codes and certain supranational entities are not on the ISO country code list. Instruments issued by or economic exposure to a supranational entity may be disclosed as N/A.

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.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of 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). 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:	PIMCO Funds
By (Signature):	/s/ Bijal Parikh
Name:	Bijal Parikh
Title:	Treasurer
Date:	2023-11-14