

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

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

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

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	☐
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	S000009700
Class (Contract) ID	C000026612
	C000026608
	C000026606
	C000064148
	C000026607
	C000200446
	C000026610

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 Real Return Fund
b. EDGAR series identifier (if any).	S000009700
c. LEI of Series.	UBV6ASKZ6D22Z3BEZJ52

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.	9659645410.920000
b. Total liabilities.	1132037513.450000
c. Net assets.	8527607897.470000

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.	248472.650000

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.	115925907.470000

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	United States Dollar				
Interest Rate Risk (DV01)					
	79401.083531	391998.498706	2379578.317634	1906211.343428	1010519.036918
Interest Rate Risk (DV100)					
	10722567.653052	38980277.664889	232401057.873874	177382945.839731	89784462.940837
#2	Canada Dollar				
Interest Rate Risk (DV01)					
	0.000000	4472.100294	4296.723976	0.000000	0.000000
Interest Rate Risk (DV100)					
	0.000000	439491.242611	422256.308035	0.000000	0.000000
#3	Denmark Krone				
Interest Rate Risk (DV01)					
	0.000000	0.000000	4662.888552	174190.117081	18767.178515
Interest Rate Risk (DV100)					
	0.000000	0.000000	445340.669059	16758980.771812	1813769.383039
#4	Australia Dollar				
Interest Rate Risk (DV01)					
	0.000000	0.000000	-76.991454	-89.656719	0.000000
Interest Rate Risk (DV100)					
	0.000000	0.000000	-7336.201425	-8543.022832	0.000000
#5	United Kingdom Pound				
Interest Rate Risk (DV01)					
	103.974047	62.284941	82.282645	0.000000	0.000000
Interest Rate Risk (DV100)					
	10397.404693	6108.248739	8033.956075	0.000000	0.000000
#6	Japan Yen				
Interest Rate Risk (DV01)					
	0.019836	2900.717573	-8154.544877	-79321.747982	0.000000

Interest Rate Risk (DV100)

1.983582	283437.582169	-704865.736564	-7549394.618997	0.000000

#7	Euro Member Countries

Interest Rate Risk (DV01)

9077.461736	-155903.802763	112175.319625	61429.434207	-319639.903026

Interest Rate Risk (DV100)

2705073.245578	-15239521.791419	10463146.494373	7732043.238793	-27557127.630511

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	260989.572800	-96170.805800	600403.225200	369003.193400	-371415.573700
Non-Investment grade	1439.972900	19200.750700	77352.251200	14013.043800	10.965100

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	0.239848	-0.951706	-1.77388	C000026612
#2	0.259606	-0.930812	-1.75279	C000026608
#3	0.291258	-0.897382	-1.71914	C000026606
#4	0.283293	-0.905759	-1.72758	C000064148
#5	0.271439	-0.918188	-1.73999	C000026607
#6	0.279381	-0.909966	-1.73181	C000200446
#7	0.219977	-0.972693	-1.79498	C000026610

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		-980854.550000	-77669.790000	302312.700000	158456.320000	3316.840000	2062122.480000
	Forward	—	—	—	—	—	—
	Future	-980854.550000	-77669.790000	302312.700000	158456.320000	3316.840000	2062122.480000
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	—	—	—	—	—	—
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Credit Contracts		-43353292.230000	37395841.730000	-21433177.020000	5680747.630000	2342070.970000	-33637453.220000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	-43353292.230000	37395841.730000	-21433177.020000	5680747.630000	2342070.970000	-33637453.220000
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—

Equity Contracts	—	—	—	—	—	—
Foreign Exchange Contracts	-239908.050000	6475961.590000	-14428.500000	39728223.070000	-344206.530000	1783692.140000
Forward	-239908.050000	6475961.590000	-14428.500000	39728223.070000	-344206.530000	1783692.140000
Future	—	—	—	—	—	—
Option	—	—	—	—	—	—
Swaption	—	—	—	—	—	—
Swap	—	—	—	—	—	—
Warrant	—	—	—	—	—	—
Other	—	—	—	—	—	—
Interest Rate Contracts	5679056.730000	10962532.950000	46506662.100000	-27549748.740000 0	15174597.940000	37418840.870000
Forward	—	—	—	—	—	—
Future	5264648.440000	5041392.360000	44955661.240000	-37065183.260000 0	14678735.600000	38759295.820000
Option	414408.290000	199745.050000	687593.360000	357527.050000	0.000000	198328.610000
Swaption	0.000000	2639595.370000	863407.500000	1455705.690000	3785999.080000	-5797154.380000
Swap	0.000000	3081800.170000	0.000000	7702201.780000	-3290136.740000	4258370.820000
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	-36253338.660000	33753582.380000
Month 2	-28881281.640000	-104336440.040000
Month 3	-38453109.630000	-193013397.080000

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	138025231.250000	43783736.990000	-332690476.140000
Month 2	130217131.290000	24406593.520000	-326524029.510000
Month 3	131591696.200000	25075312.010000	-388815183.440000

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 US Treasury Inflation Total Return Unhedged Index

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

LBUTTRUU

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.

a. Name of issuer (if any).

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 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	23IGKBBN8ZM
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)	-48277.260000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	-0.0005661

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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	MP615ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	2323437.860000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	340000000.000000
Description of currency purchased.	Japan Yen

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. (24) -48277.260000

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: 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.	SOLD CAD 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	23IRKBB4BXS
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)	131502.910000
f. Exchange rate.	1.357700
g. Percentage value compared to net assets of the Fund.	0.0015421

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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. 39949867.960000

Description of currency sold. Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 29556479.670000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. [\(24\)](#) 131502.910000

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: 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. 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 23HUKBB7CWT

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)	837351.800000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0098193

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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	MP615ZYZBEU3UXPYFY54

i. Amount and description of currency sold.

Amount of currency sold.	22090000.000000
Description of currency sold.	United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased.	27789359.170000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2023-10-03

iv. Unrealized appreciation or depreciation.
(24)

837351.800000

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: 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 JPY 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	23HVKBBTCQG
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)	468779.040000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0054972

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.	2703316543.000000
Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	18558424.000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation.
(24) 468779.040000

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: 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. 317515FG4 INF CAP US APR24 4.0 CALL
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 99ZG87287
- Description of other unique identifier. Internal ID

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance -182300000.000000

b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-18.230000
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) 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

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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

US CPI Urban Consumers NSA

Index identifier, if any.

N/A

Narrative description. [\(27\)](#)

N/A

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

Number of shares.

N/A

v. Exercise price or rate.

4.000000

vi. Exercise Price Currency Code

United States Dollar

vii. Expiration date.

2024-04-22

viii. Delta.

XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#)

1326214.270000

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: 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.

317526H53 INF CAP USD MAY24 4.0 CALL

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

99ZH14354

identifier used

Description of other unique identifier.

Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

b. Units

c. Description of other units.

d. Currency. (3)

e. Value. (4)

f. Exchange rate.

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

-20000000.000000

Number of contracts

United States Dollar

-2.000000

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)

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 [\(21\)](#) 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	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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. US CPI Urban Consumers NSA

Index identifier, if any. N/A

Narrative description. [\(27\)](#) N/A

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

Number of shares. N/A

v. Exercise price or rate. 4.000000

vi. Exercise Price Currency Code United States Dollar

vii. Expiration date. 2024-05-16

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#) 138998.000000

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: 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.	3175RWRC3 INF CAP FWD EU JUN35 3 CALL
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	99ZM22273
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

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

a. Balance	-46100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1644614.630000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0192858

Item C.3. Payoff profile.

a. Payoff 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	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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Eurostat Eurozone HICP Ex Tob

Index identifier, if any. N/A

Narrative description. [\(27\)](#) N/A

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

Number of shares. N/A

v. Exercise price or rate. 3.000000

vi. Exercise Price Currency Code Euro Member Countries

vii. Expiration date. 2035-06-22

viii. Delta. XXXX

ix. Unrealized appreciation or depreciation. [\(24\)](#) 452658.350000

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: 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.	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	514.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1884920.480000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0221037

Item C.3. Payoff profile.

a. Payoff 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). 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. 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. 59630195.060000

ISO Currency Code. Euro Member Countries

v. Unrealized appreciation or depreciation. [\(24\)](#) -1884920.480000

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: 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.

SHORT EURO-BTP FU DEC23 XEUR 20231207

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

DE000C7PB9X7

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

-1413.000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

1023387.340000

f. Exchange rate.

0.945900

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

0.0120009

Item C.3. Payoff profile.

a. Payoff 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). ADI2HM1T8-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. -155589099.750000

ISO Currency Code. Euro Member Countries

v. Unrealized appreciation or depreciation. [\(24\)](#) 1023387.340000

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: 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. BOUGHT DKK 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 23ISKBBV5LJ
- 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) 60753.940000
- f. Exchange rate. 7.054500
- g. Percentage value compared to net assets of the Fund. 0.0007124

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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.

23249734.690000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

164442676.490000

Description of currency purchased.

Denmark Krone

iii. Settlement date.

2023-10-03

iv. Unrealized appreciation or depreciation. (24)

60753.940000

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: 11

Item C.1. Identification of investment.

- a. Name of issuer (if any). ATLAS SENIOR LOAN FUND LTD 2018-10A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. ATLAS SENIOR LOAN FUND LTD ATCLO 2018 10A A 144A
- d. CUSIP (if any). 04942JAC5

At least one of the following other identifiers:

- ISIN US04942JAC53

Item C.2. Amount of each investment.

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

- a. Balance 1184987.410000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1181732.010000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0138577

Item 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. 2031-01-15

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: 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 DKK 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

23ISKBBVZJ9
- 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. [\(4\)](#)

-60681.890000
- f. Exchange rate.

7.043500
- g. Percentage value compared to net assets of the Fund.

-0.0007116

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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. 164187203.760000
Description of currency sold. Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 23249734.690000
Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. (24)	-60681.890000

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: 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 MXN 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	23FNKBB6QBP
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)	-46.000000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	-0.0000005

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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. 152057.200000

Description of currency sold. Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 8660.280000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-16

iv. Unrealized appreciation or depreciation. (24) -46.000000

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: 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 NOK 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 23HGKBBQXZC
- 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) 9491.510000
- f. Exchange rate. 10.684100
- g. Percentage value compared to net assets of the Fund. 0.0001113

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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.

2033916.280000

Description of currency sold.

Norway Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.

199860.870000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2023-11-15

iv. Unrealized appreciation or depreciation.
(24)

9491.510000

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: 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 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	23IJKBBXDSX
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)	742.010000
f. Exchange rate.	1.362200
g. Percentage value compared to net assets of the Fund.	0.0000087

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.	253479.670000
Description of currency sold.	Singapore Dollar
ii. Amount and description of currency purchased.	
Amount of currency purchased.	186827.200000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-12-20
iv. Unrealized appreciation or depreciation. (24)	742.010000

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: 16

Item C.1. Identification of investment.

a. Name of issuer (if any).

ATRIUM XII 12A

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

N/A

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

ATRIUM CDO CORP ATRM 12A AR 144A

d. CUSIP (if any).

04965CAJ7

At least one of the following other identifiers:

- ISIN

US04965CAJ71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2163070.790000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2159826.180000

f. Exchange rate.

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

0.0253275

Item 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. 2027-04-22

b. Coupon.

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

ii. Annualized rate. 6.43718

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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 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 23HJKBB0K7G
- 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. [\(4\)](#) 263.550000
- f. Exchange rate. 32.078300
- g. Percentage value compared to net assets of the Fund. 0.0000031

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.	601963.000000
Description of currency sold.	Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	19029.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-12-20

iv. Unrealized appreciation or depreciation. (24)	263.550000

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: 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 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 23HKKBBS95F
- 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) 317.870000
- f. Exchange rate. 32.078300
- g. Percentage value compared to net assets of the Fund. 0.0000037

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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)

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)

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Forward

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	JPMorgan Chase Bank, National Association	7H6GLXDRUGQFU57RNE97

i. Amount and description of currency sold.

Amount of currency sold.

Description of currency sold.

706673.000000

Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

Description of currency purchased.

22347.520000

United States Dollar

iii. Settlement date.

2023-12-20

iv. Unrealized appreciation or depreciation. (24)

317.870000

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: 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.	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	23HHKBBWTLK
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)	485.640000
f. Exchange rate.	32.078300
g. Percentage value compared to net assets of the Fund.	0.0000057

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.

664994.000000

Description of currency sold.

Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

21216.000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2023-12-20

iv. Unrealized appreciation or depreciation. (24)

485.640000

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: 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.

BOUGHT JPY 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

23IQKBBXV9Z

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)

-637324.140000

f. Exchange rate.

149.440000

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

-0.0074737

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

i. Amount and description of currency sold.

Amount of currency sold. 120559138.000000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 17921115863.000000

Description of currency purchased. Japan Yen

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -637324.140000

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: 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.

SOLD JPY 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

23IQKBBXWBP

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)

632656.950000

f. Exchange rate.

148.726500

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

0.0074189

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

i. Amount and description of currency sold.

Amount of currency sold. 17836242230.000000

Description of currency sold. Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased. 120559138.000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. [\(24\)](#) 632656.950000

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: 22

Item C.1. Identification of investment.

a. Name of issuer (if any).

AVIATION CAPITAL GROUP LLC

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

549300ODEK8HY3445C77

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

AVIATION CAPITAL GROUP SR UNSECURED 144A 01/24 4.375

d. CUSIP (if any).

05369AAF8

At least one of the following other identifiers:

- ISIN

US05369AAF84

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)

99135.390000

f. Exchange rate.

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

0.0011625

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2024-01-30

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: 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.

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

23IFKBBZ66T
- 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)

929.750000
- f. Exchange rate.

31.816400
- g. Percentage value compared to net assets of the Fund.

0.0000109

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

- 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	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41

i. Amount and description of currency sold.

Amount of currency sold.

2936441.000000

Description of currency sold.

Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

93223.000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2024-03-20

iv. Unrealized appreciation or depreciation.
[\(24\)](#)

929.750000

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: 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.	BOUGHT EUR 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	23ITKBB2BBQ
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)	-6059.460000
f. Exchange rate.	0.944700
g. Percentage value compared to net assets of the Fund.	-0.0000711

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

N/A

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.

1878642.090000

Description of currency sold.

United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

1769000.000000

Description of currency purchased.

Euro Member Countries

iii. Settlement date.

2023-11-02

iv. Unrealized appreciation or depreciation. (24)

-6059.460000

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: 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.

BOUGHT NZD 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

23HUKBBWSMR

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)

25150.240000

f. Exchange rate.

1.668500

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

0.0002949

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	STANDARD CHARTERED BANK	RILFO74KP1CM8P6PCT96

i. Amount and description of currency sold.

Amount of currency sold.	1524318.320000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2585248.000000
Description of currency purchased.	New Zealand Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) 25150.240000

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: 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. 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 23HIKBBS6MS

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) 411.870000

f. Exchange rate. 32.078300

g. Percentage value compared to net assets of the Fund. 0.0000048

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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. 699984.000000

Description of currency sold. Taiwan New Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 22233.000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-12-20

iv. Unrealized appreciation or depreciation. [\(24\)](#) 411.870000

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: 27

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

143000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

120821.770000

f. Exchange rate.

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

0.0014168

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 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.

317U3HSA0 PIMCO SWAPTION 4.606 PUT 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

OP002NK39

Description of other unique identifier.

Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

-440200000.000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

-2857162.120000

f. Exchange rate.

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

-0.0335048

Item C.3. Payoff profile.

a. Payoff 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/4.60600 10/31/23-2Y 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	SWU01WGH2
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/4.60600 10/31/23-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WGH2
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.	4.606000
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.	2025-10-31

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.	4.610000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-27
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-502092.120000

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: 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.	317U3HTA9 PIMCO SWAPTION 4.611 PUT 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	OP002NK05
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-44800000.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	-287244.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0033684

Item C.3. Payoff profile.

a. Payoff 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.

RFR USD SOFR/4.61100 10/31/23-2Y 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

SWU01WGI0

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/4.61100 10/31/23-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).

SWU01WGI0

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.

4.611000

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.	2025-10-31
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.	4.610000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-27
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-44204.160000

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: 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.	317U311A7 PIMCO SWAPTION 4.645 PUT 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	OP002NKK1

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-20500000.000000

b. Units	Number of contracts

c. Description of other units.

d. Currency. (3)	United States Dollar

e. Value. (4)	-120599.450000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	-0.0014142

Item C.3. Payoff profile.

a. Payoff 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/4.64500 10/31/23-2Y 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 SWU01WH57

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/4.64500 10/31/23-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WH57
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.	4.645000
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.	2025-10-31

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.	4.640000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-27
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-10924.450000

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: 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.	317U3ULA8 PIMCO SWAPTION 2.9 PUT EUR 20250829
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002QXY0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-62100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-801578.150000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0093998

Item C.3. Payoff profile.

a. Payoff 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 2.90000 09/02/25-2Y 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	SWU01XB44
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 09/02/25-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XB44
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.	2.900000
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.	2027-09-02

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.	2025-08-29
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	5546.930000

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: 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.	317U3UMA7 PIMCO SWAPTION 2.9 CALL EUR 20250829
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002QXB0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	-62100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-565718.300000
f. Exchange rate.	0.945900

g. Percentage value compared to net assets of the Fund. -0.0066340

Item C.3. Payoff profile.

a. Payoff 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 2.90000 09/02/25-2Y 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	SWU01XB51
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 09/02/25-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XB51

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.	2027-09-02

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.	2025-08-29
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	241406.780000

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: 33

Item C.1. Identification of investment.

a. Name of issuer (if any).	BABSON CLO LTD 2015-IA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BABSON CLO LTD BABSN 2015 IA AR 144A
d. CUSIP (if any).	056162AN0

At least one of the following other identifiers:

- ISIN	US056162AN09

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	3506076.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3494529.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0409790

Item 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.	2031-01-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.57775
c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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.	317U3VGA2 PIMCO SWAPTION 2.8 CALL EUR 20250901
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002R3C9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

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

a. Balance	-134500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1116825.660000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0130966

Item C.3. Payoff profile.

a. Payoff 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 INTERNATIONAL	W22LROWP2IHZNBB6K528

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 INTERNATIONAL	W22LROWP2IHZNBB6K528

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 2.80000 09/03/25-2Y 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 SWU01XCX9

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 2.80000 09/03/25-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XCX9
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.	2.800000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2027-09-03

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.	2.800000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2025-09-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	578225.890000

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: 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.

317U3VHA1 PIMCO SWAPTION 2.8 PUT EUR 20250901

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

OP002R3D7

Description of other unique identifier.

Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

-134500000.000000

b. Units

Number of contracts

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

-1881051.860000

f. Exchange rate.

0.945900

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

-0.0220584

Item C.3. Payoff profile.

a. Payoff 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 INTERNATIONAL	W22LROWP2IHZNBB6K528

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 INTERNATIONAL	W22LROWP2IHZNBB6K528

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 2.80000 09/03/25-2Y 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	SWU01XCY7
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 2.80000 09/03/25-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XCY7

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.	2.800000

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.	2027-09-03

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.	2.800000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2025-09-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-186000.310000

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: 36

Item C.1. Identification of investment.

a. Name of issuer (if any).	BABSON CLO LTD 2016-2A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BARINGS CLO LTD. 2016 II BABSN 2016 2A AR2 144A
d. CUSIP (if any).	06761CAL3

At least one of the following other identifiers:

- ISIN	US06761CAL37

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3370000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3356603.210000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0393616

Item 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.	2032-01-20

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.65775

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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.	317U3YMA9 PIMCO FPPSWAPTION 2.95 PUT EUR
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZG2R5Q6K1Z8

Item C.2. Amount of each investment.

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

a. Balance	-98700000.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-1230376.870000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0144282

Item C.3. Payoff profile.

a. Payoff 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	E570DZWZ7FF32TWEFA76

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 2.95000 09/17/25-2Y 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

SWU01XMN0

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 2.95000 09/17/25-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).

SWU01XMN0

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.

2.950000

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.	2027-09-17
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.	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.	2.950000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2025-09-15
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-37398.580000

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: 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.	317U3YNA8 PIMCO FPPSWAPTION 2.95 CALL EUR

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ11FGBFQ5Y3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-98700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	-955381.770000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0112034

Item C.3. Payoff profile.

a. Payoff 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 2.95000 09/17/25-2Y 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 SWU01XMO8

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 2.95000 09/17/25-2Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XMO8
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.	2.950000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2027-09-17

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.	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.	2.950000
vi. Exercise Price Currency Code	Euro Member Countries
vii. Expiration date.	2025-09-15
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	237596.520000

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: 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.	317U657Z1 PIMCO SWAPTION 2.3 PUT 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	OP0018DQ0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-328400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-33543399.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.3933506

Item C.3. Payoff profile.

a. Payoff 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.	0Z3VO5H2G7GRS05BHIJ91

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.	0Z3VO5H2G7GRS05BHIJ91

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 USD R 2.30000 11/15/23-5Y 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	SWU01D933
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.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	IRS USD R 2.30000 11/15/23-5Y 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: Fixed rate.	2.300000
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.	USD-LIBOR-BBA-Bloomberg 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	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2028-11-15

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.	2.300000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-13

viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-29208519.960000

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: 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.	317U658Z0 PIMCO SWAPTION 2.285 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	OP0018DR8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)	
a. Balance	67300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22712336.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2663389

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)

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Swapion

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHHJ91

ii. Type, selected from among the following (put, call). Respond call for warrants.

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.

☒ Put ☐ Call

☐ Written ☒ Purchased

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

Start of Nested Derivatives

a. Type of derivative instrument (21)

b. Counterparty.

Swap

i. Provide 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.	IRS USD R 2.28500 11/15/23-30Y 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	SWU01D941
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.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	IRS USD R 2.28500 11/15/23-30Y 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.	USD-LIBOR-BBA-Bloomberg 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.	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.	2.285000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-11-15

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.	2.290000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-13
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	18485568.410000

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: 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.	317U876Z6 PIMCO SWAPTION 2.34 PUT 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	OP0019WP9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-161100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	-16126416.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.1891083

Item C.3. Payoff profile.

a. Payoff 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	7LTFWZYICNSX8D621K86

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	7LTFWZYICNSX8D621K86

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 USD R 2.34000 11/21/23-5Y 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

SWU01DSL2

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.

2. The reference instrument is an index or custom basket. (26)

Index name.

IRS USD R 2.34000 11/21/23-5Y 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: Fixed rate.

2.340000

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.

USD-LIBOR-BBA-Bloomberg 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

United States Dollar

Payments: Amount

0.000000

ii. Termination or maturity date.

2028-11-21

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.	2.340000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-17
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-14096556.090000

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: 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.	317U877Z5 PIMCO SWAPTION 2.2365 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	OP0019WQ7

identifier used	
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	32700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11286454.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1323519

Item C.3. Payoff profile.

a. Payoff 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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTFWZYICNSX8D621K86

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	7LTFWZYICNSX8D621K86

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 USD R 2.23650 11/21/23-30Y 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

SWU01DSR9

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.

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	IRS USD R 2.23650 11/21/23-30Y 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.	USD-LIBOR-BBA-Bloomberg 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.	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.	2.236500
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-11-21

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.	2.240000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-17
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	9256798.880000

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: 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.	INF SWAP EM NI 1.085 01/15/19-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZTL40QF8NM9

Item C.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)	5714.210000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0000670

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	1.085000
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.	Eurostat Eurozone HICP Ex Tob
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Euro Member Countries

Payments: Amount	0.000000
ii. Termination or maturity date.	2024-01-15
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-1399.990000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	40000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	7114.200000

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: 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.	INF SWAP EM NI 1.38 03/15/21-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZWQDZ50QFW5

Item C.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)	-24339834.190000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.2854239

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	1.380000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-03-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-787840.480000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	109200000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-23551993.710000

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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. INF SWAP EM NI 2.359 08/15/22-8Y 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 SWU0EA125
- 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. [\(4\)](#) 802042.130000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0094052

Item C.3. Payoff profile.

- a. Payoff 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)

N/A

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Swap

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.

Index identifier, if any.

Narrative description. (27)

Custom swap Flag

Eurostat Eurozone HICP Ex Tob

N/A

N/A

☒ 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.

Receipts: Fixed rate.

Receipts: Base currency.

☒ Fixed ☐ Floating ☐ Other

2.359000

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.	Eurostat Eurozone HICP Ex Tob
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2030-08-15

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.	15800000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	802042.130000

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: 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.	INF SWAP EM NI 2.421 05/15/22-30Y 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	SWU0EA026
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)	-653762.010000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0076664

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.

Eurostat Eurozone HICP Ex Tob

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.

Eurostat Eurozone HICP Ex Tob

Receipts: Floating rate Spread.

0.000000

Receipt: Floating Rate Reset Dates.

Month

Receipt: Floating Rate Reset Dates Unit.

1

Receipts: Floating Rate Tenor.

Month

Receipts: Floating Rate Tenor Unit.

1

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.	2.421000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2052-05-15

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.	4430000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-653762.010000

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: 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.	INF SWAP EM NI 2.47 07/15/22-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZT3XW3NL5W5

Item C.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)	745167.390000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0087383

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	2.470000
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.	Eurostat Eurozone HICP Ex Tob
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2032-07-15

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.	15100000.000000

ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	745167.390000

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: 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.	INF SWAP EM NI 2.4875 05/15/22-15Y 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	SWU01JA46
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)	-2169795.900000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0254444

Item C.3. Payoff profile.

a. Payoff 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)	N/A
Category.	

Item C.8. Fair value level.

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

Item C.9. 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.	Eurostat Eurozone HICP Ex Tob
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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	2.487500
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2037-05-15

iii. Upfront payments or receipts

Upfront payments.	36093.550000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	30630000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-2205889.450000

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: 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.	INF SWAP EM NI 2.5025 03/15/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZLMM45732X2

Item C.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)	368054.340000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0043160

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	2.502500
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.	Eurostat Eurozone HICP Ex Tob
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-03-15
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.	39300000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	368054.340000

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: 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.	INF SWAP EM NI 2.55 04/15/22-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZBBB24RFW42

Item C.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)	-134579.300000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0015782

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	2.550000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.

2052-04-15

iii. Upfront payments or receipts

Upfront payments.	1472.580000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries

iv. Notional amount.	1150000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-136051.880000

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: 51

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INF SWAP EM NI 2.57 06/15/22-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZNDJXRL9FV9

Item C.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)	569919.260000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0066832

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)

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Swap

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.

Index identifier, if any.

Narrative description. (27)

Custom swap Flag

Eurostat Eurozone HICP Ex Tob

N/A

N/A

☒ 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.	2.570000
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.	Eurostat Eurozone HICP Ex Tob
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2032-06-15

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.	14400000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	569919.260000

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: 52

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INF SWAP EM NI 2.58 03/15/22-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZG97SKZBKQ4

Item C.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)	-685826.940000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0080424

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	2.580000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2052-03-15

iii. Upfront payments or receipts

Upfront payments.	4452.540000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	5700000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-690279.480000

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: 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.	INF SWAP EM NI 2.59 03/15/22-30Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZG97SKZBKQ4

Item C.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)	-928022.990000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0108826

Item C.3. Payoff profile.

a. Payoff 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).

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	2.590000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.

2052-03-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-206054.970000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	7900000.000000

ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-721968.020000

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: 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.	INF SWAP EM NI 2.59 12/15/22-30Y 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	SWU0XL419
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)	-875761.840000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0102697

Item C.3. Payoff profile.

a. Payoff 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)	N/A
Category.	

Item C.8. Fair value level.

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

Item C.9. 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.	Eurostat Eurozone HICP Ex Tob
Index identifier, if any.	
Narrative description. (27)	
Custom swap Flag	

1. Description and 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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	2.590000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2052-12-15

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.	15100000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-875761.840000

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: 55

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INF SWAP EM NI 2.6 05/15/22-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZYR3JTTYH67

Item C.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)	1683327.020000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0197397

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	2.600000
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.	Eurostat Eurozone HICP Ex Tob
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2032-05-15
iii. Upfront payments or receipts	
Upfront payments.	168576.250000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	32100000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24).	1514750.770000

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: 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.	INF SWAP EM NI 2.7 04/15/23-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ0Y9J6GR2R2

Item C.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)	-175927.080000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0020630

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	2.700000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.

2053-04-15

iii. Upfront payments or receipts

Upfront payments.	70847.910000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries

iv. Notional amount.	10600000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-246774.990000

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: 57

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INF SWAP EM NI 2.72 06/15/22-10Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZNDJXRL9FV9

Item C.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)	857858.930000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0100598

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)

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Swap

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.

Index identifier, if any.

Narrative description. (27)

Custom swap Flag

Eurostat Eurozone HICP Ex Tob

N/A

N/A

☒ 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.	2.720000
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.	Eurostat Eurozone HICP Ex Tob
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2032-06-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-34825.600000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	35300000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	892684.530000

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: 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.	INF SWAP EM NI 2.763 09/15/23-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZSV4JHYN6X0

Item C.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)	9346.280000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0001096

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	2.763000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-09-15

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.	7600000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	9346.280000

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: 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.	INF SWAP EM NI 3.13 05/15/22-5Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- ISIN	EZN2TP3YT3J6

Item C.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)	472605.070000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0055421

Item C.3. Payoff profile.

a. Payoff 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).

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	Eurostat Eurozone HICP Ex Tob
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.	3.130000
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.	Eurostat Eurozone HICP Ex Tob
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2027-05-15

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.	15900000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	472605.070000

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: 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.	INF SWAP EM NI 3.52 09/15/22-2Y 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	SWU0DZ774
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)	-250284.950000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0029350

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. Eurostat Eurozone HICP Ex Tob
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.	Eurostat Eurozone HICP Ex Tob
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	1
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.	3.520000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-09-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-47251.510000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	18100000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-203033.440000

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: 61

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INF SWAP EM NI 3.72 09/15/22-2Y 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	SWU0NM772
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)	-274556.570000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0032196

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name. Eurostat Eurozone HICP Ex Tob

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. Eurostat Eurozone HICP Ex Tob

Receipts: Floating rate Spread. 0.000000

Receipt: Floating Rate Reset Dates. Day

Receipt: Floating Rate Reset Dates Unit. 0

Receipts: Floating Rate Tenor. Month

Receipts: Floating Rate Tenor Unit. 1

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.	3.720000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-09-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-62234.640000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	28600000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-212321.930000

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: 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.	INF SWAP FR NI 1.03 03/15/19-5Y 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	SWU086584
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)	1959699.050000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0229806

Item C.3. Payoff profile.

a. Payoff 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)	FRANCE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide 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. France CPI Ex Tobacco

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). SWU086584-France CPI Ex Tobacco

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. 1.030000

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. France CPI Ex Tobacco

Payments: Floating rate Spread. 0.000000

Payment: Floating Rate Reset Dates. Month

Payment: Floating Rate Reset Dates Unit. 1

Payment: Floating Rate Tenor. Day

Payment: Floating Rate Tenor Unit. 0

Payments: Base currency Euro Member Countries

Payments: Amount	0.000000
ii. Termination or maturity date.	2024-03-15
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	-760243.350000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	20100000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	2719942.400000

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: 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.	INF SWAP FR NI 1.41 11/15/19-20Y 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	SWU0JE262
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)	-1272028.650000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0149166

Item C.3. Payoff profile.

a. Payoff 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) FRANCE

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. 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.	France CPI Ex Tobacco
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU0JE262-France CPI Ex Tobacco
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.	France CPI Ex Tobacco
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	0
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.	1.410000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.

2039-11-15

iii. Upfront payments or receipts

Upfront payments.	391581.630000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000

ISO Currency Code.	Euro Member Countries
iv. Notional amount.	4700000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-1663610.280000

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: 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.	INF SWAP FR NI 1.91 01/15/18-20Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ4FMKYSPBW2

Item C.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)	-31996.420000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0003752

Item C.3. Payoff profile.

a. Payoff 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)	FRANCE
b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap
b. Counterparty.	
i. Provide 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.	France CPI Ex Tobacco
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU09RF45-France CPI Ex Tobacco
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.	France CPI Ex Tobacco
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	0
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.	1.910000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2038-01-15

iii. Upfront payments or receipts

Upfront payments.	52414.380000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	200000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-84410.800000

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: 65

Item C.1. Identification of investment.

a. Name of issuer (if any).

N/A

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

N/A

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

INF SWAP US IT 1.76 11/04/19-10Y LCH

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

EZ9XW7VM70L4

Item C.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)

-12005163.160000

f. Exchange rate.

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

-0.1407800

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. US CPI Urban Consumers NSA

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. US CPI Urban Consumers NSA

Receipts: Floating rate Spread. 0.000000

Receipt: Floating Rate Reset Dates. Day

Receipt: Floating Rate Reset Dates Unit. 0

Receipts: Floating Rate Tenor. Month

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.	1.760000

Payments: Base currency	United States Dollar

Payments: Amount	0.000000

ii. Termination or maturity date.	2029-11-04

iii. Upfront payments or receipts

Upfront payments.	0.000000

ISO Currency Code.	United States Dollar

Upfront receipts.	-998670.140000

ISO Currency Code.	United States Dollar

iv. Notional amount.	78400000.000000

ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	-11006493.020000

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: 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.	INF SWAP US IT 1.8825 11/20/19-10Y LCH

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ793V7PSCT8

Item C.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)	-3316735.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0388941

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	US CPI Urban Consumers NSA
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.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	0
Receipts: Floating Rate Tenor.	Month
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.	1.882500
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.

2029-11-20

iii. Upfront payments or receipts

Upfront payments.	13805.360000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	23300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-3330540.810000

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: 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.	INF SWAP US IT 1.9975 07/25/19-10Y 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	SWU0SG481
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)	-1172376.440000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0137480

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	US CPI Urban Consumers NSA
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.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	0
Receipts: Floating Rate Tenor.	Month
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.	1.997500
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-07-25

iii. Upfront payments or receipts

Upfront payments.	155378.650000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	9100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1327755.090000

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: 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.

INF SWAP US IT 2.165 04/16/19-10Y 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

SWU086923

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)

-3777837.660000

f. Exchange rate.

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

-0.0443013

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. US CPI Urban Consumers NSA

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. US CPI Urban Consumers NSA

Receipts: Floating rate Spread. 0.000000

Receipt: Floating Rate Reset Dates. Day

Receipt: Floating Rate Reset Dates Unit. 0

Receipts: Floating Rate Tenor. Month

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.	2.165000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2029-04-16

iii. Upfront payments or receipts

Upfront payments.	1066094.650000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	32400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-4843932.310000

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: 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.	INF SWAP US IT 2.31125 02/24/21-10Y LCH

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ3RD5BY2MF3

Item C.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)	3800972.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0445726

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	US CPI Urban Consumers NSA
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.	2.311200
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.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2031-02-24

iii. Upfront payments or receipts

Upfront payments.	29723.320000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	34500000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	3771249.020000

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: 70

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INF SWAP US IT 2.31375 02/26/21-5Y 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	SWU0EN655
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)	6905299.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0809758

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	US CPI Urban Consumers NSA

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.	2.313800
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.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2026-02-26

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.	67600000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	6905299.710000

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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. INF SWAP US IT 2.37 06/06/18-10Y 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 SWU0Z7004
- 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. [\(4\)](#) -2014364.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.0236217

Item C.3. Payoff profile.

- a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.

US CPI Urban Consumers NSA

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.

US CPI Urban Consumers NSA

Receipts: Floating rate Spread.

0.000000

Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
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.	2.370000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2028-06-06

iii. Upfront payments or receipts

Upfront payments.	1402068.300000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	22300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-3416432.900000

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: 72

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INF SWAP US IT 2.379 07/09/18-10Y 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	SWU081668
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)	-1301889.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0152668

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. US CPI Urban Consumers NSA

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. US CPI Urban Consumers NSA

Receipts: Floating rate Spread. 0.000000

Receipt: Floating Rate Reset Dates. Month

Receipt: Floating Rate Reset Dates Unit. 1

Receipts: Floating Rate Tenor. Month

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.	2.379000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000
ii. Termination or maturity date.	2028-07-09
iii. Upfront payments or receipts	
Upfront payments.	955613.430000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	14700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-2257502.680000

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: 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.	INF SWAP US IT 2.41875 03/05/21-5Y 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	SWU0EN705
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)	7682226.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0900865

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	US CPI Urban Consumers NSA
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.	2.418800
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.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2026-03-05

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.	79200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	7682226.720000

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: 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.	INF SWAP US IT 2.42 08/24/23-1Y 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	SWU0JK9D6
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)	-142475.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0016708

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.

US CPI Urban Consumers NSA

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.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
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.	2.420000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2024-08-24

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.	61900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-142475.240000

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: 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.

INF SWAP US IT 2.50 09/07/23-1Y 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

SWU0JD9A8

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)

-52624.540000

f. Exchange rate.

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

-0.0006171

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. US CPI Urban Consumers NSA

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. US CPI Urban Consumers NSA

Receipts: Floating rate Spread. 0.000000

Receipt: Floating Rate Reset Dates. Month

Receipt: Floating Rate Reset Dates Unit. 1

Receipts: Floating Rate Tenor. Month

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.	2.500000

Payments: Base currency	United States Dollar

Payments: Amount	0.000000

ii. Termination or maturity date.	2024-09-07

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.	54900000.000000

ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	-52624.540000

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: 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.	INF SWAP US IT 2.51 09/08/23-1Y 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	SWU0JD9B6
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)	-2165.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000254

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	US CPI Urban Consumers NSA
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.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
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.	2.510000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2024-09-08

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.	2500000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-2165.760000

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: 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.	INF SWAP US IT 2.56 09/12/23-1Y 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	SWU0JD9E0
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)

-9971.660000

f. Exchange rate.

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

-0.0001169

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.

US CPI Urban Consumers NSA

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.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
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.	2.560000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-09-12

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.	31200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-9971.660000

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: 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. INF SWAP US IT 2.565 09/12/23-1Y 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 SWU0JD9F7
- 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) -5468.710000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.0000641

Item C.3. Payoff profile.

- a. Payoff 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)

Swap

b. Counterparty.

i. Provide 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.

Index identifier, if any.

Narrative description. (27)

Custom swap Flag

US CPI Urban Consumers NSA

N/A

N/A

☒ 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.

Receipts: Floating rate Index.

Receipts: Floating rate Spread.

Receipt: Floating Rate Reset Dates.

☐ Fixed ☒ Floating ☐ Other

US CPI Urban Consumers NSA

0.000000

Month

Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Month
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.	2.565000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-09-12

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.	20100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-5468.710000

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: 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.	INF SWAP US IT 2.573 08/26/21-7Y 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	SWU0EQ690

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)	601201.390000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0070501

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	US CPI Urban Consumers NSA
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.	2.573000
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.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1

Payments: Base currency	United States Dollar
Payments: Amount	0.000000
ii. Termination or maturity date.	2028-08-26
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.	9200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	601201.390000

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: 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.	INF SWAP US IT 2.645 09/10/21-7Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ2RJJ2KZCW0

Item C.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)	735466.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0086245

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name.	US CPI Urban Consumers NSA
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.	2.645000
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.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.

2028-09-10

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.	12700000.000000
ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	735466.190000

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: 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.	INF SWAP US IT 2.69 06/01/21-5Y 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	SWU0EQ211
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)	1597431.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0187325

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name. US CPI Urban Consumers NSA

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.	2.690000
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.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2026-06-01

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.	20400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1597431.720000

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: 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.	INF SWAP US IT 2.703 05/25/21-5Y 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	SWU0ZN009
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)	1601859.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0187844

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. [\(26\)](#)

Index name. US CPI Urban Consumers NSA

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. 2.703000

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. US CPI Urban Consumers NSA

Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2026-05-25

iii. Upfront payments or receipts

Upfront payments.	4788.790000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	20410000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1597070.870000

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: 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.	INF SWAP US IT 2.7675 05/13/21-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZGKNZSHTVL4

Item C.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)	3456434.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0405323

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name.	US CPI Urban Consumers NSA
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.	2.767500
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.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2026-05-13

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.	45200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	3456434.510000

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: 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.	INF SWAP US IT 2.813 05/14/21-5Y 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	SWU0JL852
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)	1393597.140000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. 0.0163422

Item C.3. Payoff profile.

a. Payoff 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

2. The reference instrument is an index or custom basket. (26)

Index name. US CPI Urban Consumers NSA

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.	2.813000
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.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2026-05-14

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.	18800000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1393597.140000

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: 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.

IRS EUR -0.52600 11/21/22-1Y (WHT) LCH

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

EZD79GLZWQ51

Item C.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)

-5548591.330000

f. Exchange rate.

0.945900

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

-0.0650662

Item C.3. Payoff profile.

a. Payoff 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). SWU016N32-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. -0.526000

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. 2023-11-21

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.	339900000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-5548591.330000

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: 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.	IRS EUR 0.19000 11/04/22-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ51RY9Y00Q5

Item C.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)	18299860.890000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2145955

Item C.3. Payoff profile.

a. Payoff 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). SWU01MJY4-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.	0.190000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.	2052-11-04

iii. Upfront payments or receipts

Upfront payments.	1924635.580000

ISO Currency Code.	Euro Member Countries

Upfront receipts.	0.000000

ISO Currency Code.	Euro Member Countries

iv. Notional amount.	31090000.000000

ISO Currency Code.	EUR

v. Unrealized appreciation or depreciation. (24)	16375225.310000

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: 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.	IRS EUR 0.19500 11/04/22-30Y LCH

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ51RY9Y00Q5

Item C.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)	20030311.580000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2348878

Item C.3. Payoff profile.

a. Payoff 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

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).	SWU01MK06-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.	0.195000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date.

2052-11-04

iii. Upfront payments or receipts

Upfront payments.	21328.020000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000

ISO Currency Code.	Euro Member Countries
iv. Notional amount.	34090000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	20008983.560000

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: 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.	IRS EUR 0.19700 11/08/22-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ6ZWY2SSPG3

Item C.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)	31930842.140000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.3744408

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)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Swap

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 6 Month ACT/360

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).
- If other identifier provided, indicate the type of identifier used.
- Custom swap Flag
- SWU01MMU8-Euribor 6 Month ACT/360
- Internal ID
- ☒ 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.	0.197000
Payments: Base currency	Euro Member Countries
Payments: Amount	0.000000

ii. Termination or maturity date. 2052-11-08

iii. Upfront payments or receipts

Upfront payments.	3376944.350000
ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	54400000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	28553897.790000

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: 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.

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)

-834502.370000

f. Exchange rate.

0.945900

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

-0.0097859

Item C.3. Payoff profile.

a. Payoff 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.	-79143.540000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	22800000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-755358.830000

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: 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.	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)	-67663.290000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0007935

Item C.3. Payoff profile.

a. Payoff 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.	-3261.750000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	600000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-64401.540000

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: 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.	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)	-3838230.060000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0450095

Item C.3. Payoff profile.

a. Payoff 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

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.	-256409.720000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	34000000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-3581820.340000

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: 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.	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)	-1829750.880000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0214568

Item C.3. Payoff profile.

a. Payoff 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.	-80943.630000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	16500000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-1748807.250000

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: 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.

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)

-3552484.140000

f. Exchange rate.

0.945900

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

-0.0416586

Item C.3. Payoff profile.

a. Payoff 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.	-131071.300000

ISO Currency Code.	Euro Member Countries

iv. Notional amount.	35900000.000000

ISO Currency Code.	EUR

v. Unrealized appreciation or depreciation. (24)	-3421412.840000

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: 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.	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)	-1594227.010000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0186949

Item C.3. Payoff profile.

a. Payoff 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.	-60287.080000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	16100000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-1533939.930000

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: 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.	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)	8773675.800000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1028855

Item C.3. Payoff profile.

a. Payoff 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. 1903335.500000

ISO Currency Code.	Euro Member Countries
Upfront receipts.	0.000000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	153350000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	6870340.300000

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: 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.	IRS EUR 2.87880 06/12/23-9Y* LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZKV4YT59MD5

Item C.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)	-416367.310000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0048826

Item C.3. Payoff profile.

a. Payoff 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).

SWU01QDX3-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.

2.878800

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.

2032-08-15

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.

10500000.000000

ISO Currency Code.

EUR

v. Unrealized appreciation or depreciation.

-416367.310000

(24)

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

Schedule of Portfolio Investments Record: 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. IRS EUR 2.91510 06/12/23-9Y* LCH
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN EZKV4YT59MD5

Item C.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) -4112142.450000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. -0.0482215

Item C.3. Payoff profile.

- a. Payoff 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). SWU01QDZ8-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. 2.915100

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. 2032-08-15

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.	112100000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-4112142.450000

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

Item C.1. Identification of investment.

a. Name of 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)	-19276827.720000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.2260520

Item C.3. Payoff profile.

a. Payoff 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.	-7677352.460000
ISO Currency Code.	Euro Member Countries
iv. Notional amount.	656250000.000000
ISO Currency Code.	EUR
v. Unrealized appreciation or depreciation. (24)	-11599475.260000

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: 99

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANC OF AMERICA FUNDING CORP 2006-8T2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BANC OF AMERICA FUNDING CORPOR BAFC 2006 8T2 A10
d. CUSIP (if any).	05951UAK7

At least one of the following other identifiers:

- ISIN	US05951UAK79

Item C.2. Amount of each investment.

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

a. Balance	84616.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	72261.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008474

Item C.3. Payoff profile.

a. Payoff profile. (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)	Variable
ii. Annualized rate.	6.2527

c. Currently in default? ☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BANC OF AMERICA FUNDING CORP 2006-J

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BANC OF AMERICA FUNDING CORPOR BAFC 2006 J 2A1
d. CUSIP (if any).	05951EAC1

At least one of the following other identifiers:

- ISIN	US05951EAC12

Item C.2. Amount of each investment.

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

a. Balance	2530019.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2140200.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0250973

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-01-20
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	3.83897
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BANC OF AMERICA FUNDING CORP 2006-J
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BANC OF AMERICA FUNDING CORPOR BAFC 2006 J 4A1
d. CUSIP (if any).	05951EAM9

At least one of the following other identifiers:

- ISIN	US05951EAM93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	83484.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	76149.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008930

Item C.3. Payoff profile.

a. Payoff profile. (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. 2047-01-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.43554

c. Currently in default? ☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

BANC OF AMERICA FUNDING CORP 2007-1
- b. LEI (if any) of issuer. (1)

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

BANC OF AMERICA FUNDING CORPOR BAFC 2007 1 TA10
- d. CUSIP (if any).

05951FAM6

At least one of the following other identifiers:

- ISIN

US05951FAM68

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

83815.900000
- b. Units

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

United States Dollar
- e. Value. (4)

73142.770000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0008577

Item C.3. Payoff profile.

- a. Payoff profile. (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. 6.3368

c. Currently in default? ☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BANC OF AMERICA FUNDING CORP 2007-3
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. BANC OF AMERICA FUNDING CORPOR BAFC 2007 3 TA6
- d. CUSIP (if any). 059515AH9

At least one of the following other identifiers:

- ISIN US059515AH96

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 66184.760000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 54949.910000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0006444

Item C.3. Payoff profile.

- a. Payoff profile. (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)	Variable
ii. Annualized rate.	6.388
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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. RFR JPY MUT+5.89/0.3000 03/20/18-10Y LCH

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- ISIN EZYVVSYTM BX7

Item C.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) 94891.820000

f. Exchange rate. 149.440000

g. Percentage value compared to net assets of the Fund. 0.0011128

Item C.3. Payoff profile.

a. Payoff 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). SWU01E1X3-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.

0.300000

Payments: Base currency

Japan Yen

Payments: Amount

0.000000

ii. Termination or maturity date.

2028-03-20

iii. Upfront payments or receipts

Upfront payments.

0.000000

ISO Currency Code.

Japan Yen

Upfront receipts.

-251878.940000

ISO Currency Code.

Japan Yen

iv. Notional amount.

1141690000.000000

ISO Currency Code.

JPY

v. Unrealized appreciation or depreciation.

(24)

346770.760000

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: 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.

RFR JPY MUT+5.89/0.4500 03/20/19-10Y LCH

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

EZ26PRHZH824

Item C.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)

181386.420000

f. Exchange rate.

149.440000

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

0.0021270

Item C.3. Payoff profile.

a. Payoff 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). SWU01E238-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.	0.450000
Payments: Base currency	Japan Yen
Payments: Amount	0.000000

ii. Termination or maturity date.	2029-03-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	Japan Yen
Upfront receipts.	-790764.610000
ISO Currency Code.	Japan Yen
iv. Notional amount.	2225400000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	972151.030000

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: 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.	RFR JPY MUTK/0.50000 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)	3504007.000000

f. Exchange rate.	149.440000

g. Percentage value compared to net assets of the Fund.	0.0410902

Item C.3. Payoff profile.

a. Payoff 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). SWU01VBR7-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. 0.500000

Payments: Base currency	Japan Yen
Payments: Amount	0.000000
ii. Termination or maturity date.	2031-12-15
iii. Upfront payments or receipts	
Upfront payments.	427746.480000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	21652000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	3076260.520000

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: 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.	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)	48039.050000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0005633

Item C.3. Payoff profile.

a. Payoff 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).	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.	-118960.390000
ISO Currency Code.	Japan Yen

iv. Notional amount.	10280000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	166999.440000

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: 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.	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)	195357.670000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0022909

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)

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)

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Swap

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

BOJ Overnight Call Rate TONAR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

Custom swap Flag

SWU01PDZ0-BOJ Overnight Call Rate TONAR

Internal ID

☒ 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.	3876.810000
ISO Currency Code.	Japan Yen
Upfront receipts.	0.000000
ISO Currency Code.	Japan Yen
iv. Notional amount.	2340000000.000000
ISO Currency Code.	JPY
v. Unrealized appreciation or depreciation. (24)	191480.860000

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: 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.

RFR USD SOFR/2.86500 02/13/24-30Y LCH

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

EZCFM9F2GHQ9

Item C.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)

26889266.880000

f. Exchange rate.

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

0.3153202

Item C.3. Payoff profile.

a. Payoff 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). SWU01OR47-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.	2.865000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2054-02-13

iii. Upfront payments or receipts

Upfront payments.	2987214.360000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	144900000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	23902052.520000

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: 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.	RFR USD SOFR/3.08500 02/13/24-10Y LCH

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ0ZVH5X7314

Item C.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)	-29180326.670000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.3421865

Item C.3. Payoff profile.

a. Payoff 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). SWU01OR39-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. 3.085000

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.	2034-02-13
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-2510049.440000
ISO Currency Code.	United States Dollar
iv. Notional amount.	325750000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-26670277.230000

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: 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.	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)	9351892.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1096661

Item C.3. Payoff profile.

a. Payoff 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.	1603190.700000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	893900000.000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	7748701.710000

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: 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.	RFRF USD SF+26.161/1.8* 11/15/23-5Y 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	SWU01TZL9
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)	10056167.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1179248

Item C.3. Payoff profile.

a. Payoff 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)	N/A
Category.	

Item C.8. Fair value level.

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

Item C.9. 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).	SWU01TZL9-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.	1.840000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.

2028-11-15

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-11609.200000
ISO Currency Code.	United States Dollar
iv. Notional amount.	82200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	10067776.360000

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: 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.

RFRF USD SF+26.161/1.8* 11/21/23-30Y LCH

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

- ISIN

EZ90LDPYD9S2

Item C.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)

-3554532.960000

f. Exchange rate.

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

-0.0416827

Item C.3. Payoff profile.

a. Payoff 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). SWU01P5B2-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. 1.887500

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. 2053-11-21

iii. Upfront payments or receipts

Upfront payments.	3137.170000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	8800000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-3557670.130000

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: 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.	RFRF USD SF+26.161/1.84 11/21/23-5Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ46F74LV8Z0

Item C.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)	5369298.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0629637

Item C.3. Payoff profile.

a. Payoff 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). SWU01P597-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.	1.840000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-11-21

iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-9117.810000
ISO Currency Code.	United States Dollar
iv. Notional amount.	44000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	5378415.810000

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: 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.	RFRF USD SF+26.161/1.9* 11/15/23-30Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZGCW8C4ZZH7

Item C.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)	-6664102.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0781474

Item C.3. Payoff profile.

a. Payoff 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).	SWU01TZV7-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.	1.975000
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.	2053-11-15

iii. Upfront payments or receipts

Upfront payments.	4921.650000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	17100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-6669024.210000

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: 116

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 JR SUBORDINA REGS VAR
d. CUSIP (if any).	BF8PC7II6

At least one of the following other identifiers:

- ISIN	XS1692931121

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)	831632.920000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0097522

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer 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. 2023-12-29
b. Coupon.
i. Coupon category. [\(13\)](#) Floating
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
#1	BANCO SANTANDER SA	BANCO SANTANDER SA	Euro Member Countries

At least one of the following other identifiers:

Identifier type	Identifier value
ISIN (if CUSIP is not available)	ES0113900J37

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
#1	263.852	Euro Member Countries

v. Delta (if applicable). XXXX

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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. BOUGHT AUD 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 23IRKBBQZ99
- 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)	2307.500000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0000271

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.	297413.270000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	466165.000000
Description of currency purchased.	Australia Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation.
(24) 2307.500000

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: 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. 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 23IRKBBZ4P1
- 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)	117075.370000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0013729

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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).

i. Amount and description of currency sold.

Amount of currency sold.	26834932.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	22090000.000000
Description of currency purchased.	United Kingdom Pound

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation.
(24) 117075.370000

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: 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. BOUGHT JPY 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 23IRKBB31H5
- 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)	-42155.390000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	-0.0004943

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.	12599402.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1876554933.000000
Description of currency purchased.	Japan Yen

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. (24)
-42155.390000

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: 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.	BOUGHT JPY 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 23ISKBBTVKF

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)	-3217.590000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	-0.0000377

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.	7397475.000000

Description of currency sold.	United States Dollar
ii. Amount and description of currency purchased.	
Amount of currency purchased.	1104997828.000000
Description of currency purchased.	Japan Yen
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-3217.590000

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: 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.	SOLD AUD 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	23IRKBBQVKM
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)	-2289.340000
f. Exchange rate.	1.553800

g. Percentage value compared to net assets of the Fund. -0.0000268

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold. 466165.000000

Description of currency sold. Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	297728.630000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	-2289.340000

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: 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.	SOLD DKK 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	23ITKBBP22G
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)	273971.150000
f. Exchange rate.	7.043500
g. Percentage value compared to net assets of the Fund.	0.0032128

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261

i. Amount and description of currency sold.

Amount of currency sold.

467944223.650000

Description of currency sold.

Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.

66710176.530000

Description of currency purchased.

United States Dollar

iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	273971.150000

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: 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.	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	23IRKBBZ4SJ
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)	-117458.220000
f. Exchange rate.	0.819500
g. Percentage value compared to net assets of the Fund.	-0.0013774

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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. 22090000.000000

Description of currency sold. United Kingdom Pound

ii. Amount and description of currency purchased.

Amount of currency purchased. 26839526.720000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. (24)	-117458.220000

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: 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.	SOLD JPY 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	23HUKBBWSF7
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)	1244326.370000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0145917

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.	8397691081.000000

Description of currency sold.	Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.	57438726.000000

Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-10-03

iv. Unrealized appreciation or depreciation. (24)	1244326.370000

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: 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. SOLD JPY 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 23HVKBBRD86
- 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) 1066498.620000
- f. Exchange rate. 149.440000
- g. Percentage value compared to net assets of the Fund. 0.0125064

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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.

6115124309.000000

Description of currency sold.

Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.

41986763.000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2023-10-03

iv. Unrealized appreciation or depreciation.
(24)

1066498.620000

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: 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.	SOLD JPY 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	23IRKBB31QT
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)	42117.920000
f. Exchange rate.	148.726500
g. Percentage value compared to net assets of the Fund.	0.0004939

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.	1867600538.000000
Description of currency sold.	Japan Yen
ii. Amount and description of currency purchased.	
Amount of currency purchased.	12599402.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	42117.920000

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: 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. SOLD JPY 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 23ISKBBTVLS
- 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) 3186.790000
- f. Exchange rate. 148.726500
- g. Percentage value compared to net assets of the Fund. 0.0000374

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- 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. 1099726387.000000

Description of currency sold. Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased. 7397475.000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. [\(24\)](#) 3186.790000

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: 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.

SOLD JPY 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

23ITKBBT0BS
- 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)

2426.890000
- f. Exchange rate.

148.726500
- g. Percentage value compared to net assets of the Fund.

0.0000285

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

- 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. 141929142.000000

Description of currency sold. Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased. 956723.340000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. [\(24\)](#) 2426.890000

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: 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.

SOLD AUD 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

23HUKBB2HWD

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)

-560.020000

f. Exchange rate.

1.555300

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

-0.0000066

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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. 381493.000000

Description of currency sold. Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 244720.890000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -560.020000

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: 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.	SOLD AUD 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	23HVKBBPCXH
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)	731.610000
f. Exchange rate.	1.555300
g. Percentage value compared to net assets of the Fund.	0.0000086

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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. 198860.000000

Description of currency sold. Australia Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 128588.640000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) 731.610000

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: 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.	SOLD JPY 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	23HWKBBVZNH
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)	379150.510000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0044462

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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. 1951714495.000000

Description of currency sold. Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased. 13439338.510000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) 379150.510000

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

Item C.1. Identification of investment.

a. Name of 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	23ICKBBQ9WV
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)	651.530000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0000076

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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.

52277144.000000

Description of currency sold.

Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.

39461.000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2023-12-20

iv. Unrealized appreciation or depreciation. [\(24\)](#)

651.530000

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: 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.	TRS R 5.44/912828N71 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	SWU01XN74
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)	-391020.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0045853

Item 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	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US912828N712

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. 0.625000

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. 5.440000

Payments: Base currency. United States Dollar

Payments: Amount. 0.000000

ii. Termination or maturity date. 2023-10-27

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.	72200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-391020.550000

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: 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.	TRS R 5.49/9128282L3 MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XMX8
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)	-1343192.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0157511

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer.	UNITED STATES GOVT

Title of issue.	U S TREASURY INFLATE PROT BD
At least one of the following other identifiers:	
- ISIN (if CUSIP is not available).	US9128282L36
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.	0.375000
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.	5.490000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2023-10-17

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.	150000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1343192.080000

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: 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.

TRS R 5.49/912828H45 MYC

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

SWU01XMW0

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)

-391926.680000

f. Exchange rate.

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

-0.0045960

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US912828H458

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. 0.250000

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 rate.	5.490000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2023-10-17

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.	100000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-391926.680000

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: 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.	TRS R 5.49/912828S50 MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XMU4
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)	-739351.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0086701

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.	UNITED STATES GOVT
Title of issue.	U S TREASURY INFLATE PROT BD
At least one of the following other identifiers:	
- ISIN (if CUSIP is not available).	US912828S505
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.	0.125000
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.	5.490000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.

2023-10-17

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.	100000000.000000
ISO Currency Code.	USD

v. Unrealized appreciation or depreciation.
[\(24\)](#)

-739351.870000

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: 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. TRS R 5.49/912828V49 MYC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SWU01XN66
- 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) -1233704.940000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.0144672

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

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

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US912828V491

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.	0.375000
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.	5.490000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2023-10-17

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.	150000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1233704.940000

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: 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.	TRS R 5.49/912828Y38 MYC

d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XN25

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)	-2904937.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0340651

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

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

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US912828Y388

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. 0.750000

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 rate. 5.490000

Payments: Base currency. United States Dollar

Payments: Amount. 0.000000

ii. Termination or maturity date. 2023-10-17

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.	250000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-2904937.080000

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: 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.	TRS R 5.49/912828YL8 MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XMT7
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)	-201414.680000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. -0.0023619

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

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

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US912828YL86

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. 0.125000

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. 5.490000

Payments: Base currency. United States Dollar

Payments: Amount. 0.000000

ii. Termination or maturity date. 2023-10-17

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. 100000000.000000

ISO Currency Code. USD

v. Unrealized appreciation or depreciation.
(24) -201414.680000

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: 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.	TRS R 5.49/912828YL8 MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XN58
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)	-201414.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0023619

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US912828YL86

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. 0.125000

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. 5.490000

Payments: Base currency	United States Dollar
Payments: Amount	0.000000
ii. Termination or maturity date.	2023-10-17
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.	100000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-201414.680000

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: 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.	TRS R 5.49/912828ZJ2 MYC
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XN09
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)	-406487.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0047667

Item 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).

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.	UNITED STATES GOVT
Title of issue.	U S TREASURY INFLATE PROT BD
At least one of the following other identifiers:	
- ISIN (if CUSIP is not available).	US912828ZJ22
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.	0.125000
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.	5.490000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2023-10-17

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.	100000000.000000
ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	-406487.650000

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: 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. TRS R 5.49/91282CCM1 MYC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SWU01XMY6
- 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) -6790142.860000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.0796254

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US91282CCM10

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. 0.125000

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.	5.490000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2023-10-17

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.	339000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-6790142.860000

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: 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.	TRS R 5.49/91282CDC2 BPS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

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

SWU01WAW5

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)

-1383943.240000

f. Exchange rate.

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

-0.0162290

Item 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	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

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

Name of issuer.	UNITED STATES GOVT
Title of issue.	U S TREASURY INFLATE PROT BD
At least one of the following other identifiers:	
- ISIN (if CUSIP is not available).	US91282CDC29
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.	0.125000
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.	5.490000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2023-10-20

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.	125000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1383943.240000

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: 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.	TRS R 5.49/91282CDC2 MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XN41
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)	-1104173.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0129482

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. UNITED STATES GOVT
Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US91282CDC29
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.	0.125000
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.	5.490000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2023-10-17

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.	150000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1104173.150000

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: 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.	TRS R 5.49/91282CFR7 BPS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WAX3
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)	-4222024.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0495101

Item 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	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

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

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US91282CFR79

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. 1.625000

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. 5.490000

Payments: Base currency. United States Dollar

Payments: Amount. 0.000000

ii. Termination or maturity date. 2023-10-20

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.	250000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-4222024.140000

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: 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.	TRS R 5.52/9128283R9 BPS
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X9E5
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)	-2769928.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0324819

Item 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	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.	UNITED STATES GOVT

Title of issue.	U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US9128283R96

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 rate.	5.520000

Payments: Base currency	United States Dollar

Payments: Amount	0.000000

ii. Termination or maturity date.	2023-11-28

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.	200000000.000000

ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	-2769928.720000

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: 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.	TRS R 5.56/912828N71 MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VZA8
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)	-862593.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0101153

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US912828N712

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. 0.000000

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 rate.	5.560000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date. 2023-10-10

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.	150000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-862593.900000

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.	TRS R SOFRRATE+15/912810PZ5 MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01P3U2
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)	-2470573.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0289715

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer.	UNITED STATES GOVT
Title of issue.	U S TREASURY INFLATE PROT BD
At least one of the following other identifiers:	
- ISIN (if CUSIP is not available).	US912810PZ57
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.	0.000000
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.	15.000000
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. 2024-02-23

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.	45000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-2470573.400000

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: 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.	TRS R SOFRRATE+15/912828N71 MYC
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01P3T5
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)	-1942240.290000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. -0.0227759

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

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

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US912828N712
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.	0.000000
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.	15.000000
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.	2024-02-23

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.	100000000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1942240.290000

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: 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. TRS R SOFRRATE+15/91282CCM1 MYC
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SWU01P464
- 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) -2035655.310000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.0238714

Item 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	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. UNITED STATES GOVT

Title of issue. U S TREASURY INFLATE PROT BD

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US91282CCM10

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. 0.000000

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.	15.000000

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.	2024-02-23

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.	40000000.000000

ISO Currency Code.	USD

v. Unrealized appreciation or depreciation. (24)	-2035655.310000

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: 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.	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	-5370.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8862360.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1039255

Item C.3. Payoff profile.

a. Payoff 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. -580085862.060000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. (24) 8862360.010000

Item C.12. Securities lending.a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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.	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	4816.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-16540193.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.1939605

Item C.3. Payoff profile.

a. Payoff 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). 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. 537247377.410000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) -16540193.070000

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: 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.

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

-896.000000
- b. Units

Number of contracts
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

902521.090000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0105835

Item C.3. Payoff profile.

- a. Payoff 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. -181618499.330000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 902521.090000

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: 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. 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 -3554.000000
- b. Units Number of contracts
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3340070.900000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0391677

Item C.3. Payoff profile.

- a. Payoff 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)

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.

Title of issue.

N/A

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.	-374322274.330000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	3340070.900000

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: 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.	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	-4198.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22124744.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2594484

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)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Future

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.
- 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.	-478112843.750000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	22124744.360000

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: 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.	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	398.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-4247536.400000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. -0.0498092

Item C.3. Payoff profile.

a. Payoff 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.	47343343.750000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-4247536.400000

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: 157

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANK OF AMERICA MTGE SEC 2005-F
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 F 2A2
d. CUSIP (if any).	05949CCA2

At least one of the following other identifiers:

- ISIN	US05949CCA27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	122396.800000
b. Units	Principal amount
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	112717.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013218

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.23516
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

BANK OF AMERICA MTGE SECS-2005-J
- 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 J 2A4
- d. CUSIP (if any).

05949CKT2

At least one of the following other identifiers:

- ISIN

US05949CKT26

Item C.2. Amount of each investment.

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

a. Balance	247690.480000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	216110.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0025342

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ 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.	3.89646
c. Currently in default?	☒ Yes ☐ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

BARINGS CLO LTD 2018-I

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

N/A

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

BABSON CLO LTD BABSN 2018 1A A1 144A

d. CUSIP (if any).

06760GAA9

At least one of the following other identifiers:

- ISIN

US06760GAA94

Item C.2. Amount of each investment.

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

a. Balance

26035319.650000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

25993305.670000

f. Exchange rate.

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

0.3048136

Item 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.

2031-04-15

b. Coupon.

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

Floating
- ii. Annualized rate.

6.51957
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BASTILLE FUNDING 20-3A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BASTILLE FUNDING BAST 2020 3A A 144A
d. CUSIP (if any).	ACI1S2JN8

At least one of the following other identifiers:

- ISIN	XS2242635626

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)	1040957.230000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0122069

Item 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. 2034-01-15

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.813

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

BCAP LLC TRUST 2006-AA2

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

N/A

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

BCAP LLC TRUST BCAP 2006 AA2 A1

d. CUSIP (if any).

05530MAA7

At least one of the following other identifiers:

- ISIN

US05530MAA71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

729729.980000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

671941.930000

f. Exchange rate.

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

0.0078796

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.7742

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: 162

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 10A6 144A
- d. CUSIP (if any). 05533YBC3

At least one of the following other identifiers:

- ISIN US05533YBC30

Item C.2. Amount of each investment.

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

- a. Balance 1235652.920000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1044685.230000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0122506

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	2036-04-26
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.92889
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BDS 2022-FL11 LLC

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. BDS LTD BDS 2022 FL11 ATS 144A

d. CUSIP (if any). 054980AA5

At least one of the following other identifiers:

- ISIN US054980AA58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 6100000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 6044871.250000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0708859

Item 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.

2039-03-19

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

7.12708

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

BEAR STEARNS ADJ RATE MTGE 2003-9
- 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 2003 9 2A1
- d. CUSIP (if any).

07384MB68

At least one of the following other identifiers:

- ISIN

US07384MB681

Item C.2. Amount of each investment.

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

- a. Balance

216109.560000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

197258.150000

f. Exchange rate.

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

0.0023132

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.43532

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 165

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- BEAR STEARNS ADJ RATE MTGE TR 2004-9

N/A

BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 9 22A1

07384M3D2

At least one of the following other identifiers:

- ISIN
- US07384M3D25

Item C.2. Amount of each investment.

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

- a. Balance
- 25893.690000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23263.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002728

Item C.3. Payoff profile.

a. Payoff profile. (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: 166

Item C.1. Identification of investment.

a. Name of issuer (if any).

BEAR STEARNS ADJ RATE MTGE TR 2006-2

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 2006 2 3A2

d. CUSIP (if any).

07388DAS7

At least one of the following other identifiers:

- ISIN	US07388DAS71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	496689.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	435482.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0051067

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.21569

c. Currently in default?

☒ Yes ☐ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	383372.910000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	340930.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0039980

Item C.3. Payoff profile.

a. Payoff profile. (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: 168

Item C.1. Identification of investment.

a. Name of issuer (if any).

BEAR STEARNS ADJUST RT MTGE TR 2000-

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 2000 2 A1

d. CUSIP (if any).

07384MAA0

At least one of the following other identifiers:

- ISIN

US07384MAA09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

30464.670000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

28547.280000

f. Exchange rate.

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

0.0003348

Item C.3. Payoff profile.

a. Payoff profile. (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.	2030-11-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	2.79951

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BEAR STEARNS ADJUSTABLE RATE MORTGAGE TRUST 2003-8
- 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 8 2A1
- d. CUSIP (if any). 07384MZS4

At least one of the following other identifiers:

- ISIN US07384MZS42

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 74397.580000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 69942.890000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0008202

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2034-01-25

b. Coupon.

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

ii. Annualized rate. 3.89999

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BEAR STEARNS ADJUSTABLE RATE MORTGAGE TRUST 2003-8
- 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 8 4A1
- d. CUSIP (if any). 07384MZV7

At least one of the following other identifiers:

- ISIN US07384MZV70

Item C.2. Amount of each investment.

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

- a. Balance 238071.450000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 229783.420000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0026946

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.

2034-01-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

4.82703

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

—

—

—

—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BEAR STEARNS ADJUSTABLE RATE MORTGAGE TRUST 2005-10
- 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 2005 10 A3
- d. CUSIP (if any). 07387AET8

At least one of the following other identifiers:

- ISIN US07387AET88

Item C.2. Amount of each investment.

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

- a. Balance 177653.370000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 168532.890000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0019763

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.20815

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ADJUSTABLE RATE MORTGAGE TRUST 2005-12
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 2005 12 23A1
d. CUSIP (if any).	07387AGE9

At least one of the following other identifiers:

- ISIN	US07387AGE91

Item C.2. Amount of each investment.

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

a. Balance	77247.470000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	69122.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008106

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.63966
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	19746.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18379.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002155

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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: 174

Item C.1. Identification of investment.

a. Name of issuer (if any). BEAR STEARNS ALT-A TRUST 2005-7

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 7 22A1

d. CUSIP (if any).

07386HVS7

At least one of the following other identifiers:

- ISIN

US07386HVS74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

37705.290000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22999.690000

f. Exchange rate.

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

0.0002697

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.5984
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BEAR STEARNS ALT-A TRUST 2006-4
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 2006 4 21A1
d. CUSIP (if any).	073871AN5

At least one of the following other identifiers:

- ISIN	US073871AN55

Item C.2. Amount of each investment.

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

a. Balance	200702.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	130515.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0015305

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.29332

c. Currently in default? ☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

BEAR STEARNS ALT-A TRUST 2006-6

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 6 31A1

d. CUSIP (if any).

073868AV3

At least one of the following other identifiers:

- ISIN

US073868AV35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

534792.410000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

300904.480000

f. Exchange rate.

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

0.0035286

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.13778

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BEAR STEARNS ALT-A TRUST 2006-R1
- 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 R1 2E21
- d. CUSIP (if any). 073866BN4

At least one of the following other identifiers:

- ISIN US073866BN44

Item C.2. Amount of each investment.

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

- a. Balance 343899.340000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 236435.750000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0027726

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	4.0272
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BEAR STEARNS ALT-A TRUST II 2007-1
b. LEI (if any) of issuer. (1) N/A
c. Title of the issue or description of the investment. BEAR STEARNS ALT A TRUST II BSAAT 2007 1 1A1
d. CUSIP (if any). 07389KAA9

At least one of the following other identifiers:

- ISIN US07389KAA97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 2750339.180000
b. Units Principal amount
c. Description of other units.
d. Currency. (3) United States Dollar
e. Value. (4) 1354039.010000
f. Exchange rate.
g. Percentage value compared to net assets of the Fund. 0.0158783

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.07425

c. Currently in default?

☒ Yes ☐ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

BEAST MORTGAGE TRUST 2022-1700
- b. LEI (if any) of issuer. [\(1\)](#)

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

BSST MORTGAGE TRUST BSST 2022 1700 A 144A
- d. CUSIP (if any).

055742AA8

At least one of the following other identifiers:

- ISIN

US055742AA88

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. [\(4\)](#)

2866421.440000

f. Exchange rate.

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

0.0336134

Item C.3. Payoff profile.

a. Payoff profile. (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.

2037-02-15

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.633

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 180

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- BENEFIT STREET PARTNERS CLO XII LTD 2017-12A

N/A

BENEFIT STREET PARTNERS CLO LT BSP 2017 12A A1R 144A

08179HAE0

At least one of the following other identifiers:

- ISIN
- US08179HAE09

Item C.2. Amount of each investment.

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

- a. Balance
- 6140539.840000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6130371.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0718885

Item 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.	2030-10-15

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.51957

c. Currently in default?	☐ Yes ☒ No

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

BENEFIT STREET PARTNERS CLO XVI LTD

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

N/A

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

BENEFIT STREET PARTNERS CLO LT BSP 2018 16A A1R 144A

d. CUSIP (if any).

08181VAN5

At least one of the following other identifiers:

- ISIN	US08181VAN55

Item C.2. Amount of each investment.

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

a. Balance	3050000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3041842.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0356705

Item 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.	2032-01-17

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

6.59957
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BENEFIT STREET PARTNERS CLO XVII LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BENEFIT STREET PARTNERS CLO LT BSP 2019 17A AR 144A
d. CUSIP (if any).	08182BAL2

At least one of the following other identifiers:

- ISIN	US08182BAL27

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)	797534.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0093524

Item 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. 2032-07-15

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.64957

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

BGCLO 19A

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

N/A

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

BIRCH GROVE CLO LTD. BGCLO 19A AR 144A

d. CUSIP (if any).

09075JAL3

At least one of the following other identifiers:

- ISIN

US09075JAL35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4863823.190000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4850528.660000

f. Exchange rate.

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

0.0568803

Item 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. 2031-06-15

b. Coupon.

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

ii. Annualized rate. 6.80104

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BLACK DIAMOND CLO 2017-2 DAC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BLACK DIAMOND CLO BLACK 2017 2A A1 144A
d. CUSIP (if any).	ACI1XBRF0

At least one of the following other identifiers:

- ISIN	XS1713075973

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	853714.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	896397.570000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0105117

Item 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. 2032-01-20

b. Coupon.

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

ii. Annualized rate. 4.565

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

BLACKROCK EUROPEAN CLO IV DAC 4A

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

N/A

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

BLACKROCK EUROPEAN CLO DAC BECLO 4A A 144A

d. CUSIP (if any).

ACI0Y3WK2

At least one of the following other identifiers:

- ISIN

XS1693273945

Item C.2. Amount of each investment.

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

a. Balance

5446826.980000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

Euro Member Countries

e. Value. [\(4\)](#)

5695507.730000

f. Exchange rate.

0.945900

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

0.0667890

Item 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.	4.513

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BLACKROCK EUROPEAN CLO IX DAC 9A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. BLACKROCK EUROPEAN CLO DAC BECLO 9A A 144A
- d. CUSIP (if any). ACI1G0FC3

At least one of the following other identifiers:

- ISIN XS2062959700

Item C.2. Amount of each investment.

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

- a. Balance 2400000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 2494113.700000
- f. Exchange rate. 0.945900

g. Percentage value compared to net assets of the Fund.	0.0292475

Item 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.	2032-12-15

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.745

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BLACKROCK EUROPEAN CLO VII DAC 7A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BLACKROCK EUROPEAN CLO DAC BECLO 7A AR 144A
d. CUSIP (if any).	ACI1W2WD0

At least one of the following other identifiers:

- ISIN	XS2304369759

Item C.2. Amount of each investment.

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

a. Balance	9300000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	9669255.770000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1133877

Item 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.	4.283
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BLUEMOUNTAIN CLO XXII LTD 2018-22A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BLUEMOUNTAIN CLO LTD BLUEM 2018 22A A1 144A
d. CUSIP (if any).	09629PAA4

At least one of the following other identifiers:

- ISIN	US09629PAA49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5286600.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0619939

Item 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.	6.64957
c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

—	—	—	—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BLUEMOUNTAIN EUR CLO 5A

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

c. Title of the issue or description of the investment.	BLUEMOUNTAIN EUR CLO BLUME 5A A 144A
d. CUSIP (if any).	ACI1GHFQ5

At least one of the following other identifiers:

- ISIN	XS2073824851

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)	Euro Member Countries
e. Value. (4)	933155.700000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0109428

Item 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.	2033-01-15

b. Coupon.

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

Floating

ii. Annualized rate.

4.573

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

—

—

—

—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	BOSPHORUS CLO V DAC 5A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BOSPHORUS CLO BOPHO 5A A1 144A
d. CUSIP (if any).	ACI1MK5S8

At least one of the following other identifiers:

- ISIN	XS2073812765

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2860671.330000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0335460

Item 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. 2032-12-12

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.81

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

CAIRN CLO X BV 18-10A

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

N/A

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

CAIRN CLO BV CRNCL 2018 10A AR 144A

d. CUSIP (if any).

ACI1YFN80

At least one of the following other identifiers:

- ISIN

XS2350603374

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4298647.850000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

4461417.010000

f. Exchange rate.

0.945900

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

0.0523173

Item 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. 4.443

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CANADA GOVT
- b. LEI (if any) of issuer. [\(1\)](#) 4BFD7AQU0A75QLAHK410
- c. Title of the issue or description of the investment. CANADIAN GOVERNMENT RRB BONDS 12/26 4.25
- d. CUSIP (if any). 135087VS0

At least one of the following other identifiers:

- ISIN CA135087VS05

Item C.2. Amount of each investment.

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

- a. Balance 37803360.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Canada Dollar
- e. Value. [\(4\)](#) 29435574.780000
- f. Exchange rate. 1.358200
- g. Percentage value compared to net assets of the Fund. 0.3451797

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

CANADA (FEDERAL LEVEL)

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-12-01

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: 193

Item C.1. Identification of investment.

a. Name of issuer (if any). CAPITAL FOUR US CLO 2022-1A

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. CAPITAL FOUR US CLO C4US 2022 1A A1 144A

d. CUSIP (if any). 14016CAA4

At least one of the following other identifiers:

- ISIN US14016CAA45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 5411606.900000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 5420009.830000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0635584

Item 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. 2030-10-20
b. Coupon.
i. Coupon category. [\(13\)](#) Floating
ii. Annualized rate. 7.46614
c. Currently in default? ☐ Yes ☒ No
d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No
e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No
f. For convertible securities, also provide:
i. Mandatory convertible? ☐ Yes ☐ No
ii. Contingent convertible? ☐ Yes ☐ No
iii. Description of the reference instrument. [\(16\)](#)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CARLYLE GLOBAL MARKET STRATEGIES CLO 2014-3R LTD 2014-3RA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 3RA A1A 144A
d. CUSIP (if any).	14315LAA2

At least one of the following other identifiers:

- ISIN	US14315LAA26

Item C.2. Amount of each investment.

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

a. Balance	1983665.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1983260.690000

f. Exchange rate.

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

0.0232569

Item 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.

2031-07-27

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.66897

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 195

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- CARLYLE GLOBAL MARKET STRATEGIES CLO LTD 2012-4A

N/A

CARLYLE GLOBAL MARKET STRATEGI CGMS 2012 4A A1R3 144A

14309YBQ6

At least one of the following other identifiers:

- ISIN
- US14309YBQ61

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)	1993845.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0233811

Item 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.	2032-04-22

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.68718
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

CARLYLE GLOBAL MARKET STRATEGIES CLO LTD 2013-1A

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

N/A

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

CARLYLE GLOBAL MARKET STRATEGI CGMS 2013 1A A1RR 144A

d. CUSIP (if any).

14310BAU5

At least one of the following other identifiers:

- ISIN	US14310BAU52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8759400.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8730291.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1023768

Item 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.	2030-08-14

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

6.58076
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CARLYLE GLOBAL MARKET STRATEGIES CLO LTD 2014-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 1A A1R2 144A
d. CUSIP (if any).	14310MAW7

At least one of the following other identifiers:

- ISIN	US14310MAW73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	993434.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	990118.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0116107

Item 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. 2031-04-17

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.53957

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

CARLYLE GLOBAL MARKET STRATEGIES CLO LTD 2015-4A

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

N/A

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

CARLYLE GLOBAL MARKET STRATEGI CGMS 2015 4A A1R 144A

d. CUSIP (if any).

14311NAL8

At least one of the following other identifiers:

- ISIN

US14311NAL82

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)

998977.550000

f. Exchange rate.

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

0.0117146

Item 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. 2032-07-20

b. Coupon.

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

ii. Annualized rate. 6.92775

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

—	—	—	—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2014-2 LTD 14-2A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. CARLYLE GLOBAL MARKET STRATEGI CGMSE 2014 2A AR1 144A
- d. CUSIP (if any). ACI1XGH29

At least one of the following other identifiers:

- ISIN XS2339017928

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 6657072.660000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 6916931.810000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0811122

Item 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. 2031-11-15

b. Coupon.

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

ii. Annualized rate. 4.531

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 5275946.030000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5253834.750000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0616097

Item 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: 201

Item C.1. Identification of investment.

a. Name of issuer (if any). CARLYLE US CLO LTD 2017-4

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 4A A1 144A

d. CUSIP (if any). 14315BAA4

At least one of the following other identifiers:

- ISIN US14315BAA44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 2354374.630000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2355393.160000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0276208

Item 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.	2030-01-15

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.74957

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC2 2006-NC2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CARRINGTON MORTGAGE LOAN TRUST CARR 2006 NC2 A4
d. CUSIP (if any).	14453FAD1

At least one of the following other identifiers:

- ISIN	US14453FAD15

Item C.2. Amount of each investment.

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

a. Balance	4285766.510000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4054004.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0475398

Item C.3. Payoff profile.

a. Payoff profile. (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: 203

Item C.1. Identification of investment.

a. Name of issuer (if any).	CARRINGTON MTGE LOAN TRUST 2006-NC1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CARRINGTON MORTGAGE LOAN TRUST CARR 2006 NC1 M1
d. CUSIP (if any).	144531EY2

At least one of the following other identifiers:

- ISIN	US144531EY26

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	1671946.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1590043.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0186458

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	6.0342
c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CATAMARAN CLO LTD 2014-1A

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

c. Title of the issue or description of the investment.	CATAMARAN CLO LTD CRMN 2014 1A A1AR 144A
d. CUSIP (if any).	14889DAJ7

At least one of the following other identifiers:

- ISIN	US14889DAJ72

Item C.2. Amount of each investment.

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

a. Balance	8010343.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7994295.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0937460

Item 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.	2030-04-22

b. Coupon.

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

Floating
- ii. Annualized rate.

6.70718
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CBAM 2018-5 LTD 5A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CBAM CLO MANAGEMENT CBAM 2018 5A A 144A
d. CUSIP (if any).	12481QAC9

At least one of the following other identifiers:

- ISIN	US12481QAC96

Item C.2. Amount of each investment.

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

a. Balance	993528.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	989025.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0115979

Item 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. 2031-04-17

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.58957

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

CBAM 2018-6 LTD 2019-10A

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

N/A

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

CBAM CLO MANAGEMENT CBAM 2019 10A A1R 144A

d. CUSIP (if any).

12482NAN1

At least one of the following other identifiers:

- ISIN

US12482NAN12

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)

1496225.840000

f. Exchange rate.

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

0.0175457

Item 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. 2032-04-20

b. Coupon.

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

ii. Annualized rate. 6.70775

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CBAM LTD 2017-1A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. CBAM CLO MANAGEMENT LLC CBAM 2017 1A A1 144A
- d. CUSIP (if any). 12480VAC9

At least one of the following other identifiers:

- ISIN US12480VAC90

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 2699889.810000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2702020.560000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0316856

Item 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.	6.83775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CEDAR FUNDING V CLO LTD 2016-5A
b. LEI (if any) of issuer. (1) N/A
c. Title of the issue or description of the investment. CEDAR FUNDING LTD CEDF 2016 5A A1R 144A
d. CUSIP (if any). 15032AAN7

At least one of the following other identifiers:

- ISIN US15032AAN72

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) 2596100.000000
f. Exchange rate.
g. Percentage value compared to net assets of the Fund. 0.0304435

Item 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.

2031-07-17

b. Coupon.

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

Floating

ii. Annualized rate.

6.66957

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

CHASE MORTGAGE FINANCE CORP 2005-A1
- b. LEI (if any) of issuer. [\(1\)](#)

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

CHASE MORTGAGE FINANCE CORPORA CHASE 2005 A1 1A1
- d. CUSIP (if any).

16162WPB9

At least one of the following other identifiers:

- ISIN

US16162WPB99

Item C.2. Amount of each investment.

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

- a. Balance

80876.110000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

74219.950000

f. Exchange rate.

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

0.0008703

Item C.3. Payoff profile.

a. Payoff profile. (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.

3.87309

c. Currently in default?

☒ Yes ☐ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 210

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- CHASE MORTGAGE FINANCE CORP 2007-A1

N/A

CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 1A1

161630AA6

At least one of the following other identifiers:

- ISIN
- US161630AA63

Item C.2. Amount of each investment.

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

- a. Balance
- 12741.710000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12387.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001453

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.96104

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHASE MORTGAGE FINANCE CORP 2007-A1
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 A1 3A1
d. CUSIP (if any).	161630AL2

At least one of the following other identifiers:

- ISIN US161630AL29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27179.100000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25356.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002973

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.49548
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CHASEFLEX TRUST 2005-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHASEFLEX TRUST CFLX 2005 2 3A2
d. CUSIP (if any).	16165TBC6

At least one of the following other identifiers:

- ISIN	US16165TBC62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	176221.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	72422.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008493

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.9342

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: 213

Item C.1. Identification of investment.

a. Name of issuer (if any).

CHEVY CHASE MORTGAGE FUND CORP 2005-3A

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 3A A1 144A

d. CUSIP (if any).

16678RDT1

At least one of the following other identifiers:

- ISIN

US16678RDT14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

151043.820000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

134873.660000

f. Exchange rate.

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

0.0015816

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.6142

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: 214

Item C.1. Identification of investment.

- a. Name of issuer (if any). CIFC EUROPEAN FUNDING CLO 3A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CIFC EUROPEAN FUNDING CLO CIFCE 3A A 144A
- d. CUSIP (if any). ACI27MSP0

At least one of the following other identifiers:

- ISIN XS2274529275

Item C.2. Amount of each investment.

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

- a. Balance 2300000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 2401291.920000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0281590

Item 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. 2034-01-15

b. Coupon.

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

ii. Annualized rate. 4.713

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CIFC FUNDING 2018-III LTD 2018-3A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CIFC FUNDING LTD CIFC 2018 3A A 144A
- d. CUSIP (if any). 12551YAA1

At least one of the following other identifiers:

- ISIN US12551YAA10

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. [\(4\)](#) 1300937.990000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0152556

Item 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.	2031-07-18

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.6715

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

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

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CIFC FUNDING LTD 2014-5A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CIFC FUNDING LTD CIFC 2014 5A A1R2 144A
- d. CUSIP (if any). 12550AAT3

At least one of the following other identifiers:

- ISIN US12550AAT34

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. [\(4\)](#) 498884.210000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0058502

Item 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.	2031-10-17

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.76957

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CIFC FUNDING LTD 2017-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CIFC FUNDING LTD CIFC 2017 1A AR 144A
d. CUSIP (if any).	12551AAL9

At least one of the following other identifiers:

- ISIN	US12551AAL98

Item C.2. Amount of each investment.

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

a. Balance	2163177.910000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2164285.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0253798

Item 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.	2029-04-23

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.60513
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	11789503.110000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11776526.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1380988

Item 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: 219

Item C.1. Identification of investment.

a. Name of issuer (if any).

CIM TRUST 2019-INV1

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

N/A

c. Title of the issue or description of the investment.	CIM TRUST CIM 2019 INV1 A2 144A
d. CUSIP (if any).	12555DAB1

At least one of the following other identifiers:

- ISIN	US12555DAB10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	122887.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	118396.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013884

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-02-25

b. Coupon.

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

Floating
- ii. Annualized rate.

6.42943
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CIT MTGE LOAN TRUST 2007-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CIT MORTGAGE LOAN TRUST CITM 2007 1 1M1 144A
d. CUSIP (if any).	12559QAF9

At least one of the following other identifiers:

- ISIN	US12559QAF90

Item C.2. Amount of each investment.

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

a. Balance	12029000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11685626.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1370329

Item C.3. Payoff profile.

a. Payoff profile. (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. 6.9342

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: 221

Item C.1. Identification of investment.

a. Name of issuer (if any).

CITIGROUP MORTGAGE LOAN TR 2004-HYB2

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

N/A

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

CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004 HYB2 2A

d. CUSIP (if any).

17307GEC8

At least one of the following other identifiers:

- ISIN

US17307GEC87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

48725.250000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

42616.920000

f. Exchange rate.

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

0.0004998

Item C.3. Payoff profile.

a. Payoff profile. (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. 2034-03-25

b. Coupon.

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

ii. Annualized rate. 4.3194

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CITIGROUP MORTGAGE LOAN TRUST 2006-WFH3
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006 WFH3 M3
- d. CUSIP (if any). 17309QAG9

At least one of the following other identifiers:

- ISIN US17309QAG91

Item C.2. Amount of each investment.

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

- a. Balance 17188000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 16344806.570000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1916693

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	5.9292
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

CITIGROUP MTGE LOAN TR INC 2006-AR7

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

N/A

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

CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006 AR7 1A3A

d. CUSIP (if any).

172987AD1

At least one of the following other identifiers:

- ISIN

US172987AD17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

369993.340000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

334600.070000

f. Exchange rate.

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

0.0039237

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.81819

c. Currently in default?

☒ Yes ☐ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

CITIGROUP MTGE LOAN TR INC 2006-HE3
- b. LEI (if any) of issuer. [\(1\)](#)

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

CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006 HE3 A2D
- d. CUSIP (if any).

17310VAD2

At least one of the following other identifiers:

- ISIN

US17310VAD29

Item C.2. Amount of each investment.

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

- a. Balance

2813955.950000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

1804153.790000

f. Exchange rate.

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

0.0211566

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.8942

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 225

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- CITIGROUP MTGE LOAN TR INC 2007-10

N/A

CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 10 22AA

17313QAL2

At least one of the following other identifiers:

- ISIN
- US17313QAL23

Item C.2. Amount of each investment.

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

- a. Balance
- 130768.690000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	115166.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013505

Item C.3. Payoff profile.

a. Payoff profile. (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: 226

Item C.1. Identification of investment.

a. Name of issuer (if any).	CITIGROUP MTGE LOAN TR INC 2007-WFH2
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 WFH2 M2
d. CUSIP (if any).	17312BAF9

At least one of the following other identifiers:

- ISIN	US17312BAF94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1708201.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1667020.670000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0195485

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.1092
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP MTGE LOAN TRUST INC 2005-11
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 11 A1A
d. CUSIP (if any).	17307GW53

At least one of the following other identifiers:

- ISIN	US17307GW530

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	28750.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27844.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003265

Item C.3. Payoff profile.

a. Payoff profile. (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. 6.98

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

CITIGROUP MTGE LOAN TRUST INC 2005-6

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 6 A3

d. CUSIP (if any).

17307GXR4

At least one of the following other identifiers:

- ISIN

US17307GXR46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

29657.520000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

28920.500000

f. Exchange rate.

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

0.0003391

Item C.3. Payoff profile.

a. Payoff profile. (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.	6.43

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CONTEGO CLO IV DAC 4A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CONTEGO CLO DAC CONTE 4A AR 144A
- d. CUSIP (if any). ACI25QZ00

At least one of the following other identifiers:

- ISIN XS2294714220

Item C.2. Amount of each investment.

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

- a. Balance 3788695.160000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 3935131.030000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0461458

Item 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. 2030-01-23

b. Coupon.

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

ii. Annualized rate. 4.338

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

COUNTRYWIDE ALT LOAN TRUST 2006-41CB

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 41CB 1A9

d. CUSIP (if any).

02149CAJ0

At least one of the following other identifiers:

- ISIN

US02149CAJ09

Item C.2. Amount of each investment.

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

a. Balance

3002227.660000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

1585765.540000

f. Exchange rate.

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

0.0185957

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ 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)

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: 231

Item C.1. Identification of investment.

- a. Name of issuer (if any). COUNTRYWIDE ALT LOAN TRUST 2006-OA17
- 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 OA17 1A1A
- d. CUSIP (if any). 12668PAA0

At least one of the following other identifiers:

- ISIN US12668PAA03

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 2423094.360000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2058680.350000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0241414

Item C.3. Payoff profile.

a. Payoff profile. (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.	2046-12-20

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	5.63432

c. Currently in default?	☒ Yes ☐ No

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

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

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LN TR 2005-29CB
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 29CB A4
d. CUSIP (if any).	12667GUG6

At least one of the following other identifiers:

- ISIN	US12667GUG62

Item C.2. Amount of each investment.

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

a. Balance	81071.310000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45338.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005317

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 233

Item C.1. Identification of investment.

- a. Name of issuer (if any). COUNTRYWIDE ALTERNATIVE LN TR 2005-46CB
- 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 46CB A12
- d. CUSIP (if any). 12667G7F4

At least one of the following other identifiers:

- ISIN US12667G7F48

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	69029.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45220.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005303

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	5.5
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: 234

Item C.1. Identification of investment.

a. Name of issuer (if any). COUNTRYWIDE ALTERNATIVE LN TR 2005-50CB

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 50CB 1A1
d. CUSIP (if any).	12668ALH6

At least one of the following other identifiers:

- ISIN	US12668ALH67

Item C.2. Amount of each investment.

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

a. Balance	16254.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12921.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001515

Item C.3. Payoff profile.

a. Payoff profile. (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. [\(13\)](#) 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: 235

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE ALTERNATIVE LN TR 2005-51
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 51 1A1
d. CUSIP (if any).	12668ACG8

At least one of the following other identifiers:

- ISIN	US12668ACG85

Item C.2. Amount of each investment.

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

a. Balance	198550.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	181246.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021254

Item C.3. Payoff profile.

a. Payoff profile. (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. 2035-11-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.07932

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

COUNTRYWIDE ALTERNATIVE LN TR 2005-62

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 62 2A1

d. CUSIP (if any).

12668ATT2

At least one of the following other identifiers:

- ISIN

US12668ATT24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

391923.260000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

322931.280000

f. Exchange rate.

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

0.0037869

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.62567

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). COUNTRYWIDE ALTERNATIVE LN TR 2005-J1
- 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 J1 3A1
- d. CUSIP (if any). 12667FU29

At least one of the following other identifiers:

- ISIN US12667FU298

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 20120.210000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 19408.240000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0002276

Item C.3. Payoff profile.

- a. Payoff profile. (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.	2032-08-25
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: 238

Item C.1. Identification of investment.

a. Name of issuer (if any). COUNTRYWIDE ALTERNATIVE LN TR 2006-6CB

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 6CB 2A4

d. CUSIP (if any). 12668BSJ3

At least one of the following other identifiers:

- ISIN US12668BSJ34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 966499.620000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 377732.210000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0044295

Item C.3. Payoff profile.

a. Payoff profile. (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)

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: 239

Item C.1. Identification of investment.

- a. Name of issuer (if any).

COUNTRYWIDE ALTERNATIVE LN TR 2006-OA19
- 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 OA19 A1
- d. CUSIP (if any).

12668RAA6

At least one of the following other identifiers:

- ISIN

US12668RAA68

Item C.2. Amount of each investment.

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

- a. Balance

42241.740000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

32207.140000

f. Exchange rate.

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

0.0003777

Item C.3. Payoff profile.

a. Payoff profile. (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.

2047-02-20

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

5.61932

c. Currently in default?

☒ Yes ☐ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 240

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- COUNTRYWIDE ALTERNATIVE LOAN 2006-HY13

N/A

COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 HY13 4A1

02149DAN9

At least one of the following other identifiers:

- ISIN US02149DAN93

Item C.2. Amount of each investment.

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

a. Balance 1107571.210000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	950547.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0111467

Item C.3. Payoff profile.

a. Payoff profile. (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: 241

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	2196817.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1742710.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0204361

Item C.3. Payoff profile.

a. Payoff profile. (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: 242

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE ALTERNATIVE LOAN TR 2006-J8
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 J8 A2
d. CUSIP (if any).	23245LAB6

At least one of the following other identifiers:

- ISIN	US23245LAB62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	58867.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25312.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002968

Item C.3. Payoff profile.

a. Payoff profile. (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

c. Currently in default? ☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

—	—	—	—

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

COUNTRYWIDE ALTERNATIVE LOAN TR 2006-OA1

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 OA1 2A1

d. CUSIP (if any).

126694A32

At least one of the following other identifiers:

- ISIN

US126694A329

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

96656.760000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

77656.270000

f. Exchange rate.

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

0.0009106

Item C.3. Payoff profile.

a. Payoff profile. (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.	2046-03-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	5.85932

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LOAN TRUST 2007-4CB
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 4CB 1A35
d. CUSIP (if any).	02148FBX2

At least one of the following other identifiers:

- ISIN	US02148FBX24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	995757.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	821434.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0096326

Item C.3. Payoff profile.

a. Payoff profile. (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

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). COUNTRYWIDE ASSET-BACKED CERT 2004-6
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 2A5
- d. CUSIP (if any). 126673BR2

At least one of the following other identifiers:

- ISIN US126673BR23

Item C.2. Amount of each investment.

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

- a. Balance 254960.890000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 240361.680000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0028186

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.

6.2142

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). COUNTRYWIDE ASSET-BACKED CERT 2004-7
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. COUNTRYWIDE ASSET BACKED CERTI CWL 2004 7 MV5
- d. CUSIP (if any). 126673EG3

At least one of the following other identifiers:

- ISIN US126673EG31

Item C.2. Amount of each investment.

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

- a. Balance 2533187.600000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2135552.130000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0250428

Item C.3. Payoff profile.

a. Payoff profile. (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.	7.1592

c. Currently in default?	☒ Yes ☐ No

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

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

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	550824.710000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	522181.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0061234

Item C.3. Payoff profile.

a. Payoff profile. (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: 248

Item C.1. Identification of investment.

- a. Name of issuer (if any). COUNTRYWIDE ASSET-BACKED CERT 2007-2
- 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 2 1A
- d. CUSIP (if any). 12668NAA5

At least one of the following other identifiers:

- ISIN US12668NAA54

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	154869.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	137064.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016073

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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)	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: 249

Item C.1. Identification of investment.

a. Name of issuer (if any). COUNTRYWIDE ASSET-BACKED CERT 2007-9

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 9 2A4

d. CUSIP (if any).

12670FAE0

At least one of the following other identifiers:

- ISIN

US12670FAE07

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

554476.730000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

518973.750000

f. Exchange rate.

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

0.0060858

Item C.3. Payoff profile.

a. Payoff profile. (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. [\(13\)](#)

ii. Annualized rate.
- Floating
- 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?

ii. Contingent convertible?
- ☐ Yes ☐ No
- ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 250

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE ASSET-BACKED CERTI 2006-19
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 19 2A3
d. CUSIP (if any).	12667CAD4

At least one of the following other identifiers:

- ISIN	US12667CAD48

Item C.2. Amount of each investment.

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

a. Balance	9034889.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8468147.210000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0993027

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.9342

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: 251

Item C.1. Identification of investment.

a. Name of issuer (if any).

COUNTRYWIDE ASSET-BACKED CERTIFICATES 2007-8

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 8 1A1

d. CUSIP (if any).

12669WAA4

At least one of the following other identifiers:

- ISIN

US12669WAA45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

6996546.710000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6361841.680000

f. Exchange rate.

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

0.0746029

Item C.3. Payoff profile.

a. Payoff profile. (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. 2037-11-25

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: 252

Item C.1. Identification of investment.

- a. Name of issuer (if any). COUNTRYWIDE ASSET-BACKED CERTS 2005-13
- 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 13 AF4
- d. CUSIP (if any). 126670GR3

At least one of the following other identifiers:

- ISIN US126670GR39

Item C.2. Amount of each investment.

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

- a. Balance 397678.890000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 332302.670000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0038968

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	2036-04-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	5.805
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

COUNTRYWIDE HOME LOANS 2004-22

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

N/A

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

COUNTRYWIDE HOME LOANS CWHL 2004 22 A3

d. CUSIP (if any).

12669F6Z1

At least one of the following other identifiers:

- ISIN

US12669F6Z19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4529.630000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4059.880000

f. Exchange rate.

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

0.0000476

Item C.3. Payoff profile.

a. Payoff profile. (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.

3.86069

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2004-HYB8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2004 HYB8 6A1
d. CUSIP (if any).	12669GGF2

At least one of the following other identifiers:

- ISIN	US12669GGF28

Item C.2. Amount of each investment.

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

a. Balance	17148.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16134.370000

f. Exchange rate.

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

0.0001892

Item C.3. Payoff profile.

a. Payoff profile. (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.

2035-01-20

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.87376

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 255

Item C.1. Identification of investment.

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- COUNTRYWIDE HOME LOANS 2005-11

N/A

COUNTRYWIDE HOME LOANS CWHL 2005 11 2A1

12669GUL3

At least one of the following other identifiers:

- ISIN
- US12669GUL30

Item C.2. Amount of each investment.

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

- a. Balance
- 34990.520000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26726.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003134

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-04-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.01855

c. Currently in default?	☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2005-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2005 2 2A1
d. CUSIP (if any).	12669GPR6

At least one of the following other identifiers:

- ISIN	US12669GPR64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000.660000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4622.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000542

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.0742

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2005-24
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2005 24 A1
d. CUSIP (if any).	126694JR0

At least one of the following other identifiers:

- ISIN	US126694JR04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	72035.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39979.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004688

Item C.3. Payoff profile.

a. Payoff profile. (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) 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: 258

Item C.1. Identification of investment.

a. Name of issuer (if any).

COUNTRYWIDE HOME LOANS 2005-3

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

N/A

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

COUNTRYWIDE HOME LOANS CWHL 2005 3 1A2

d. CUSIP (if any).

12669GTQ4

At least one of the following other identifiers:

- ISIN

US12669GTQ46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

196329.270000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

177720.790000

f. Exchange rate.

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

0.0020841

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-04-25

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: 259

Item C.1. Identification of investment.

- a. Name of issuer (if any). COUNTRYWIDE HOME LOANS 2005-HY10
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. COUNTRYWIDE HOME LOANS CWHL 2005 HY10 5A1
- d. CUSIP (if any). 126694VR6

At least one of the following other identifiers:

- ISIN US126694VR65

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 7283.550000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6158.520000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0000722

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2036-02-20

b. Coupon.

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

ii. Annualized rate. 3.84688

c. Currently in default? ☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). COUNTRYWIDE HOME LOANS 2005-HYB6
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. COUNTRYWIDE HOME LOANS CWHL 2005 HYB6 2A1
- d. CUSIP (if any). 126694BH0

At least one of the following other identifiers:

- ISIN US126694BH04

Item C.2. Amount of each investment.

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

- a. Balance 9201094.390000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8754017.810000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1026550

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	2035-10-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.71873

c. Currently in default?	☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

—	—	—	—

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). COUNTRYWIDE HOME LOANS 2006-6
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. COUNTRYWIDE HOME LOANS CWHL 2006 6 A4
- d. CUSIP (if any). 126694K64

At least one of the following other identifiers:

- ISIN US126694K641

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1168559.090000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 592348.210000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0069462

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-04-25

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: 262

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE HOME LOANS 2006-HYB2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2006 HYB2 3A1
d. CUSIP (if any).	126694D54

At least one of the following other identifiers:

- ISIN	US126694D547

Item C.2. Amount of each investment.

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

a. Balance	1787.420000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1723.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000202

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-04-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.98638
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

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

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

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

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). COUNTRYWIDE HOME LOANS 2007-1
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. COUNTRYWIDE HOME LOANS CWHL 2007 1 A1
- d. CUSIP (if any). 170255AA1

At least one of the following other identifiers:

- ISIN US170255AA19

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	3459709.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1660760.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0194751

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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)	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: 264

Item C.1. Identification of investment.

a. Name of issuer (if any).

COUNTRYWIDE HOME LOANS 2007-HY7

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

N/A

c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2007 HY7 A1
d. CUSIP (if any).	12544HAY6

At least one of the following other identifiers:

- ISIN	US12544HAY62

Item C.2. Amount of each investment.

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

a. Balance	989972.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	900458.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0105593

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-11-25

b. Coupon.

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

Variable
- ii. Annualized rate.

4.21233
- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2007-HYB1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2007 HYB1 3A1
d. CUSIP (if any).	22239EAG1

At least one of the following other identifiers:

- ISIN	US22239EAG17

Item C.2. Amount of each investment.

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

a. Balance	83354.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73307.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008596

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.22273

c. Currently in default? ☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

COUNTRYWIDE HOME LOANS 2007-HYB2

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

N/A

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

COUNTRYWIDE HOME LOANS CWHL 2007 HYB2 3A1

d. CUSIP (if any).

125438AB7

At least one of the following other identifiers:

- ISIN

US125438AB79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

107146.250000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

92153.330000

f. Exchange rate.

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

0.0010806

Item C.3. Payoff profile.

a. Payoff profile. (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. [\(13\)](#) Floating

ii. Annualized rate. 3.74468

c. Currently in default? ☒ Yes ☐ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). COUNTRYWIDE HOME LOANS 2008-1
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. COUNTRYWIDE HOME LOANS CWHL 2008 1 A4
- d. CUSIP (if any). 12544YAD5

At least one of the following other identifiers:

- ISIN US12544YAD58

Item C.2. Amount of each investment.

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

- a. Balance 74734.160000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 69617.440000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0008164

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	2038-04-25
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: 268

Item C.1. Identification of investment.

a. Name of issuer (if any).

CQS US CLO 2022-2A LTD

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

N/A

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

CQS US CLO 2022 2, LTD. CQS 2022 2A A1R 144A

d. CUSIP (if any).

12664BAN7

At least one of the following other identifiers:

- ISIN

US12664BAN73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12375974.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12375974.000000

f. Exchange rate.

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

0.1451283

Item 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.

2031-07-20

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

7.16571

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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

351203.800000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

93202.040000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0010929

Item C.3. Payoff profile.

a. Payoff profile. (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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 270

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- CRESTLINE DENALI CLO XIV LTD 2016-1A

N/A

CRESTLINE DENALI CLO XIV, LTD DEN14 2016 1A AR2 144A

22615MAW2

At least one of the following other identifiers:

- ISIN
- US22615MAW29

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 990166.160000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	987200.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0115765

Item 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.	2031-10-23

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.74718

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CRESTLINE DENALI CLO XV 2017-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CRESTLINE DENALI CLO XV, LTD. DEN15 2017 1A AR 144A
d. CUSIP (if any).	22616CAJ2

At least one of the following other identifiers:

- ISIN	US22616CAJ27

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1765995.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1762905.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0206729

Item 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.	2030-04-20

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

6.61775
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CS FIRST BOSTON MTGE SEC CORP 2003-AR18
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 AR18 2A3
d. CUSIP (if any).	22541QFC1

At least one of the following other identifiers:

- ISIN	US22541QFC15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1522.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1415.190000
f. Exchange rate.	
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)	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. 4.27424

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

CSAB MORTGAGE BACKED TR 2006-4

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

CSAB MORTGAGE BACKED TRUST CSAB 2006 4 A6A

d. CUSIP (if any).

12628LAJ9

At least one of the following other identifiers:

- ISIN

US12628LAJ98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

161107.280000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

30321.520000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0003556

Item C.3. Payoff profile.

a. Payoff profile. (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)	Variable

ii. Annualized rate.	6.1837

c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CSMC 2021-NQM8
- 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 NQM8 A1 144A
- d. CUSIP (if any). 12659FAA3

At least one of the following other identifiers:

- ISIN US12659FAA30

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 7833465.560000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 6390028.110000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0749334

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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. 2066-10-25

b. Coupon.

i. Coupon category. [\(13\)](#) Variable

ii. Annualized rate. 1.841

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

CVC CORDATUS LOAN FUND III LTD CORDA-A
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

CORDATUS CLO PLC CORDA 3A A1RR 144A
- d. CUSIP (if any).

ACI12W091

At least one of the following other identifiers:

- ISIN

XS1823354797

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

596561.540000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

623126.620000
- f. Exchange rate.

0.945900
- g. Percentage value compared to net assets of the Fund.

0.0073072

Item 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.	2032-08-15

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.561

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). CVC CORDATUS LOAN FUND VII DAC 7A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. CORDATUS CLO PLC CORDA 7A ARR 144A
- d. CUSIP (if any). ACI1W2TC6

At least one of the following other identifiers:

- ISIN XS2305369709

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 697933.130000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 725115.810000
- f. Exchange rate. 0.945900

g. Percentage value compared to net assets of the Fund.	0.0085032

Item 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.	2031-09-15

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.475

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	14994920.540000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	15596396.240000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1828930

Item 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: 278

Item C.1. Identification of investment.

a. Name of issuer (if any).	DENALI CAPITAL CLO XII LTD 2016-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DENALI CAPITAL CLO XII LTD DEN12 2016 1A AIR 144A
d. CUSIP (if any).	24824TAQ3

At least one of the following other identifiers:

- ISIN US24824TAQ31

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	1771208.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1765036.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0206979

Item 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.	2031-04-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.61957
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

DEUTSCHE ALT-A SECURITIES INC 2005-AR2

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 2005 AR2 7A1

d. CUSIP (if any).

251510GZ0

At least one of the following other identifiers:

- ISIN

US251510GZ05

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

1973.610000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

2464.040000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0000289

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ 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.

3.35756

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	DRYDEN 35 EURO CLO 2014 BV 14-35A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DRYDEN LEVERAGED LOAN CDO DRYD 2014 35A ARR 144A
d. CUSIP (if any).	ACI2878B5

At least one of the following other identifiers:

- ISIN	XS2092257869

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)	1145275.670000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0134302

Item 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. 2033-01-17

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.643

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

DRYDEN 36 SENIOR LOAN FUND 2014-36A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

DRYDEN SENIOR LOAN FUND DRSLF 2014 36A AR3 144A

d. CUSIP (if any).

26249KAZ4

At least one of the following other identifiers:

- ISIN

US26249KAZ49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

11182250.350000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

11170599.340000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1309934

Item 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. 2029-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.58957

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). DRYDEN 44 EURO CLO 2015 BV 15-44A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. DRYDEN EURO CLO DRYD 2015 44A A1RR 144A
- d. CUSIP (if any). ACI1VYV26

At least one of the following other identifiers:

- ISIN XS2298464939

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) Euro Member Countries
- e. Value. (4) 925836.000000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0108569

Item 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.	2034-04-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.543
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

DRYDEN 52 EURO CLO 2017 17-52A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

DRYDEN EURO CLO DRYD 2017 52A AR 144A

d. CUSIP (if any).

ACI1YL2T4

At least one of the following other identifiers:

- ISIN

XS2353412633

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)

Euro Member Countries

e. Value. (4)

9976856.710000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.1169948

Item 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.

2034-05-15

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

4.641

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

DRYDEN 60 CLO LTD
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

DRYDEN SENIOR LOAN FUND DRSLF 2018 60A A 144A
- d. CUSIP (if any).

26251NAB6

At least one of the following other identifiers:

- ISIN

US26251NAB64

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. [\(4\)](#)

1197609.710000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0140439

Item 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.

6.61957

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 285

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- DRYDEN CLO LTD 2018-64A

N/A

DRYDEN SENIOR LOAN FUND DRSLF 2018 64A A 144A

26251LAC8

At least one of the following other identifiers:

- ISIN

US26251LAC81

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

1881580.850000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1873408.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0219688

Item 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.	6.5415

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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	14746769.110000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	15200160.730000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1782465

Item 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: 287

Item C.1. Identification of investment.

a. Name of issuer (if any).	EURO-GALAXY III CLO BV 13-3A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EURO GALAXY CLO DAC EGLXY 2013 3A ARRR 144A
d. CUSIP (if any).	ACI1W6FF5

At least one of the following other identifiers:

- ISIN	XS2305240843

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1599347.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1656699.150000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0194275

Item 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. 2034-04-24

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 4.318

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

EVERSOURCE ENERGY

b. LEI (if any) of issuer. (1)

SJ7XXD41SQU3ZNWUJ746

c. Title of the issue or description of the investment.

EVERSOURCE ENERGY SR UNSECURED 10/24 2.9

d. CUSIP (if any).

30040WAD0

At least one of the following other identifiers:

- ISIN

US30040WAD02

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)

290805.960000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0034102

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	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: 289

Item C.1. Identification of investment.

- a. Name of issuer (if any). FANNIE MAE 2006-118
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. FANNIE MAE FNR 2006 118 A2
- d. CUSIP (if any). 31396L4T4

At least one of the following other identifiers:

- ISIN US31396L4T48

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 35496.240000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 34469.990000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0004042

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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. 2036-12-25

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 5.46206

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). FANNIE MAE 2006-15
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. FANNIE MAE FNR 2006 15 FC
- d. CUSIP (if any). 31395BVE0

At least one of the following other identifiers:

- ISIN US31395BVE00

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 42429.080000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 41537.150000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0004871

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	2036-03-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	5.53206

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). FANNIE MAE 2006-30
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. FANNIE MAE FNR 2006 30 KF
- d. CUSIP (if any). 31395B6R9

At least one of the following other identifiers:

- ISIN US31395B6R90

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 18806.480000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 18463.920000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0002165

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-05-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	5.86943

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2006-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2006 5 3A2
d. CUSIP (if any).	31394VL73

At least one of the following other identifiers:

- ISIN	US31394VL730

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4712.900000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4777.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000560

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.77977
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). FANNIE MAE 2007-4

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. FANNIE MAE FNR 2007 4 DF

d. CUSIP (if any). 31396PMC2

At least one of the following other identifiers:

- ISIN US31396PMC22

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	95877.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93401.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010953

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	2037-02-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.87443
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). FANNIE MAE 2007-63

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.

FANNIE MAE FNR 2007 63 FC

d. CUSIP (if any).

31396WTU0

At least one of the following other identifiers:

- ISIN

US31396WTU08

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

17330.390000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

16964.590000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0001989

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ 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.

2037-07-25

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

5.77943

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2007-73
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2007 73 A1
d. CUSIP (if any).	31396V4Q8

At least one of the following other identifiers:

- ISIN	US31396V4Q81

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	122096.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	118430.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013888

Item C.3. Payoff profile.

a. Payoff profile. (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. 2037-07-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.46206

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

FANNIE MAE WHOLE LOAN
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

FANNIEMAE WHOLE LOAN FNW 1998 W2 A8
- d. CUSIP (if any).

31359UPD1

At least one of the following other identifiers:

- ISIN

US31359UPD18

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

6928.140000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

6848.930000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0000803

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2028-06-25

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: 297

Item C.1. Identification of investment.

- a. Name of issuer (if any). FANNIEMAE WHOLE LOAN 2003-W-8
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. FANNIEMAE WHOLE LOAN FNW 2003 W8 3F2
- d. CUSIP (if any). 31393CX40

At least one of the following other identifiers:

- ISIN US31393CX406

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 58350.010000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 57953.360000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0006796

Item C.3. Payoff profile.

- a. Payoff profile. (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.	2042-05-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.77943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 1A1082 FH 07/36 FLOATING VAR

d. CUSIP (if any). 3128NFFX0

At least one of the following other identifiers:

- ISIN US3128NFFX03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 34763.610000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 35421.620000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0004154

Item C.3. Payoff profile.

a. Payoff profile. (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.

2036-07-01

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

7.205

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 1J1334 FH 09/36 FLOATING VAR
d. CUSIP (if any).	3128NHPT4

At least one of the following other identifiers:

- ISIN	US3128NHPT47

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	12884.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12867.510000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0001509

Item C.3. Payoff profile.

a. Payoff profile. (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.

2036-09-01

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

5.481

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 300

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- FHLMC PASS THRU POOLS

N/A

FED HM LN PC POOL 847213 FH 01/34 FLOATING VAR

3128JРАН6

At least one of the following other identifiers:

- ISIN
- US3128JРАН69

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 37465.890000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36869.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004323

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-01-01

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.302

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 847216 FH 01/34 FLOATING VAR
d. CUSIP (if any).	3128JRAR7

At least one of the following other identifiers:

- ISIN	US3128JRAR73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	128369.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	125074.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014667

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-01-01

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.

4.338

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 847524 FH 06/33 FLOATING VAR
d. CUSIP (if any).	3128JRLD6

At least one of the following other identifiers:

- ISIN	US3128JRLD68

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	41916.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41372.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004852

Item C.3. Payoff profile.

a. Payoff profile. (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. 2033-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 5.021

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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 847614 FH 10/36 FLOATING VAR

d. CUSIP (if any).

3128JRN77

At least one of the following other identifiers:

- ISIN

US3128JRN777

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

16695.760000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

16516.640000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0001937

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-10-01

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	5.027

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 QA1406 FR 07/49 FIXED 4
- d. CUSIP (if any). 31334XR35

At least one of the following other identifiers:

- ISIN US31334XR358

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 202680.660000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 183257.450000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0021490

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2049-07-01

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: 305

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 QE6052 FR 07/52 FIXED 4.5
- d. CUSIP (if any).

3133BFWM8

At least one of the following other identifiers:

- ISIN

US3133BFWM85

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

133391.780000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

122612.770000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0014378

Item C.3. Payoff profile.

- a. Payoff profile. (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.

2052-07-01

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: 306

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 RA2231 FR 01/49 FIXED 4

d. CUSIP (if any). 3133KHPQ3

At least one of the following other identifiers:

- ISIN US3133KHPQ38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 211380.310000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 192316.260000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0022552

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-01-01

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: 307

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 SD0250 FR 06/48 FIXED 4
d. CUSIP (if any).	3132DMH32

At least one of the following other identifiers:

- ISIN	US3132DMH320

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1328753.130000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1206623.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0141496

Item C.3. Payoff profile.

a. Payoff profile. (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: 308

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 SD8245 FR 09/52 FIXED 4.5
d. CUSIP (if any).	3132DWES8

At least one of the following other identifiers:

- ISIN	US3132DWES89

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	1439375.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1323027.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0155146

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-09-01
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: 309

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 ZA6403 FR 03/39 FIXED 4
d. CUSIP (if any).	31329QDG3

At least one of the following other identifiers:

- ISIN	US31329QDG38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	65139.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	59407.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006966

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-03-01

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: 310

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 ZA6946 FR 05/49 FIXED 4
d. CUSIP (if any).	31329QWF4

At least one of the following other identifiers:

- ISIN	US31329QWF44

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	287750.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	260142.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030506

Item C.3. Payoff profile.

a. Payoff profile. (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. 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: 311

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 ZA7045 FR 06/49 FIXED 4

d. CUSIP (if any).

31329QZJ3

At least one of the following other identifiers:

- ISIN

US31329QZJ39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

25293.670000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22858.950000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0002681

Item C.3. Payoff profile.

a. Payoff profile. (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. 2049-06-01

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: 312

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 ZM3037 FR 04/47 FIXED 4
- d. CUSIP (if any). 3131XWLS0

At least one of the following other identifiers:

- ISIN US3131XWLS04

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 616079.160000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 559840.790000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0065650

Item C.3. Payoff profile.

- a. Payoff profile. (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.	2047-04-01
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: 313

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 ZM5146 FR 12/47 FIXED 4

d. CUSIP (if any).

3131XYWF2

At least one of the following other identifiers:

- ISIN

US3131XYWF20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

23713526.310000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

21450350.040000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.2515401

Item C.3. Payoff profile.

a. Payoff profile. (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.

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: 314

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 ZM6968 FR 06/48 FIXED 4
d. CUSIP (if any).	3131Y1W55

At least one of the following other identifiers:

- ISIN	US3131Y1W553

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	59864.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54283.740000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0006366

Item C.3. Payoff profile.

a. Payoff profile. (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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 315

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- FHLMC PASS THRU POOLS

N/A

FED HM LN PC POOL ZS4760 FR 03/48 FIXED 4

3132A5JD8

At least one of the following other identifiers:

- ISIN
- US3132A5JD87

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 13712.660000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12412.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001456

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-03-01
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: 316

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 ZS4772 FR 06/48 FIXED 4
d. CUSIP (if any).	3132A5JR7

At least one of the following other identifiers:

- ISIN	US3132A5JR73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	133514.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	120871.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014174

Item C.3. Payoff profile.

a. Payoff profile. (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: 317

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 ZS4778 FR 07/48 FIXED 4
d. CUSIP (if any).	3132A5JX4

At least one of the following other identifiers:

- ISIN	US3132A5JX42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	98812.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	89669.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010515

Item C.3. Payoff profile.

a. Payoff profile. (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. 2048-07-01

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: 318

Item C.1. Identification of investment.

a. Name of issuer (if any).

FHLMC STRUCTURED PASS THROUGH SEC T-63

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 63 1A1

d. CUSIP (if any).

31395M2F5

At least one of the following other identifiers:

- ISIN

US31395M2F53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

281806.670000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

266697.460000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0031275

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-02-25

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: 319

Item C.1. Identification of investment.

- a. Name of issuer (if any). FHLMC STRUCTURED PASS THRU SEC T-32
- 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 32 A1
- d. CUSIP (if any). 3133TSQG1

At least one of the following other identifiers:

- ISIN US3133TSQG11

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 68777.410000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 69128.970000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0008106

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2031-08-25

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 5.55943

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

FHLMC STRUCTURED PASS THRU SEC T-35
- 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 35 A
- d. CUSIP (if any).

313398VT3

At least one of the following other identifiers:

- ISIN

US313398VT33

Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance

155448.340000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

155398.220000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0018223

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#)

☒ 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.

2031-09-25

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: 321

Item C.1. Identification of investment.

- a. Name of issuer (if any). FHLMC STRUCTURED PASS THRU SEC T-61
- 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 61 1A1
- d. CUSIP (if any). 31395A3J2

At least one of the following other identifiers:

- ISIN US31395A3J20

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 54283.580000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 49569.690000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0005813

Item C.3. Payoff profile.

a. Payoff profile. (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)	Floating

ii. Annualized rate.	6.02567

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FIDELITY GRAND HARBOUR CLO 2019-1 DAC 19-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FIDELITY GRAND HARBOUR CLO GRANH 2019 1A A 144A
d. CUSIP (if any).	ACI280L41

At least one of the following other identifiers:

- ISIN	XS2020627258

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4474000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4681569.760000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0548990

Item 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.	2032-03-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.045
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FIRST FRANKLIN MTG LOAN 2005-FF12
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 FF12 M2
d. CUSIP (if any).	32027NXX4

At least one of the following other identifiers:

- ISIN	US32027NXX47

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	12463572.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11794357.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1383079

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	6.1392
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). FIRST FRANKLIN MTG LOAN 2006-FF14

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 FF14 A1

d. CUSIP (if any).	32027LAA3

At least one of the following other identifiers:

- ISIN	US32027LAA35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1281054.640000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1078200.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0126436

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.5392

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FIRST HORIZON ALT MTG SEC 2006-FA8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FIRST HORIZON ALTERNATIVE MORT FHAMS 2006 FA8 1A7
d. CUSIP (if any).	32052DAG6

At least one of the following other identifiers:

- ISIN	US32052DAG60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	660579.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	271778.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031870

Item C.3. Payoff profile.

a. Payoff profile. (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

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).FIRST HORIZON ALT MTGE SEC 2004-AA1

b. LEI (if any) of issuer. (1)N/A

c. Title of the issue or description of the investment.FIRST HORIZON ALTERNATIVE MORT FHAMS 2004 AA1 A1

d. CUSIP (if any).32051D3G5

At least one of the following other identifiers:

- ISINUS32051D3G58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance170025.050000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)158317.980000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.0018565

Item C.3. Payoff profile.

a. Payoff profile. (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. [\(13\)](#) Fixed

ii. Annualized rate. 6.44016

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

FIRST HORIZON ALT MTGE SEC 2004-AA3
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

FIRST HORIZON ALTERNATIVE MORT FHAMS 2004 AA3 A1
- d. CUSIP (if any).

32051D6B3

At least one of the following other identifiers:

- ISIN

US32051D6B35

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

30352.570000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

27787.840000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0003259

Item C.3. Payoff profile.

- a. Payoff profile. (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.	6.06141
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). FIRST HORIZON ALTER MTGE SEC 2007-FA4

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. FIRST HORIZON ALTERNATIVE MORT FHAMS 2007 FA4 1A8

d. CUSIP (if any). 32052WAH2

At least one of the following other identifiers:

- ISIN US32052WAH25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 145488.610000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 60832.830000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0007134

Item C.3. Payoff profile.

a. Payoff profile. (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: 329

Item C.1. Identification of investment.

- a. Name of issuer (if any).

FIRST HORIZON MTGE PASS-THRU TR 2005-AR3
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

FIRST HORIZON MORTGAGE PASS TH FHASI 2005 AR3 2A1
- d. CUSIP (if any).

32051GQL2

At least one of the following other identifiers:

- ISIN

US32051GQL22

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

205951.770000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

144194.740000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0016909

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.46574

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 330

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- FNMA PASS THRU POOLS

N/A

FNMA POOL 544860 FN 09/34 FLOATING VAR

31385HJD5

At least one of the following other identifiers:

- ISIN
- US31385HJD52

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 3123.120000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3127.210000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000367

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-09-01

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	5.557

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 544861 FN 12/36 FLOATING VAR
d. CUSIP (if any).	31385HJE3

At least one of the following other identifiers:

- ISIN	US31385HJE36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4440.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4398.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000516

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-12-01

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

4.876
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 615096 FN 02/32 FLOATING VAR
d. CUSIP (if any).	31388UKH2

At least one of the following other identifiers:

- ISIN	US31388UKH22

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3378.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3209.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000376

Item C.3. Payoff profile.

a. Payoff profile. (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. 2032-02-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 3.525

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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 647903 FN 04/27 FLOATING VAR

d. CUSIP (if any).

31390JX89

At least one of the following other identifiers:

- ISIN

US31390JX894

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5035.670000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5041.740000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0000591

Item C.3. Payoff profile.

a. Payoff profile. (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.	2027-04-01

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	7.146

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 647904 FN 04/32 FLOATING VAR
- d. CUSIP (if any). 31390JX97

At least one of the following other identifiers:

- ISIN US31390JX977

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 7656.840000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7648.040000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0000897

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2032-04-01

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.765

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 670678 FN 11/33 FLOATING VAR
- d. CUSIP (if any). 31391MCP6

At least one of the following other identifiers:

- ISIN US31391MCP68

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 13353.100000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 12736.510000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0001494

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.

2033-11-01

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

2.84

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 708229 FN 04/33 FLOATING VAR
- d. CUSIP (if any). 31401GY24

At least one of the following other identifiers:

- ISIN US31401GY240

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 63372.540000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 63604.350000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0007459

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-04-01

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.182

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 732218 FN 06/43 FLOATING VAR
d. CUSIP (if any).	31402LPB2

At least one of the following other identifiers:

- ISIN	US31402LPB26

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	9838.750000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9536.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001118

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-06-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.825
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 741360 FN 10/33 FLOATING VAR
d. CUSIP (if any).	31402XTR7

At least one of the following other identifiers:

- ISIN	US31402XTR79

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	2100.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2000.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000235

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	2033-10-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	2.893
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 768039 FN 02/34 FLOATING VAR
d. CUSIP (if any).	31404GHQ7

At least one of the following other identifiers:

- ISIN	US31404GHQ73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4108.310000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3900.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000457

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-02-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

2.884

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 340

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 803338 FN 09/44 FLOATING VAR
d. CUSIP (if any).	31405YPX3

At least one of the following other identifiers:

- ISIN	US31405YPX30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	122111.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	118113.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013851

Item C.3. Payoff profile.

a. Payoff profile. (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. 2044-09-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.826

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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 806506 FN 10/44 FLOATING VAR

d. CUSIP (if any).

31406DAF3

At least one of the following other identifiers:

- ISIN

US31406DAF33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

145998.290000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

141198.060000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0016558

Item C.3. Payoff profile.

a. Payoff profile. (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. 2044-10-01

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 5.826

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 821109 FN 05/35 FLOATING VAR
- d. CUSIP (if any). 31406VGS9

At least one of the following other identifiers:

- ISIN US31406VGS97

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3531.180000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3466.180000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0000406

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	2035-05-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.85
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 4301914.150000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 41818907.450000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.4903944

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: 344

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 BJ0639 FN 03/48 FIXED 4
d. CUSIP (if any).	3140H1V98

At least one of the following other identifiers:

- ISIN	US3140H1V985

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1089191.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	985956.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0115619

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-03-01
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: 345

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 BJ4340 FN 12/47 FIXED 4
d. CUSIP (if any).	3140H5ZE4

At least one of the following other identifiers:

- ISIN	US3140H5ZE43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	300083.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	272242.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031925

Item C.3. Payoff profile.

a. Payoff profile. (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. 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: 346

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 BK5226 FN 09/48 FIXED 4

d. CUSIP (if any).

3140HJYY1

At least one of the following other identifiers:

- ISIN

US3140HJYY15

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

15483.780000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

14245.850000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0001671

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ 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: 347

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 BK7608 FN 09/48 FIXED 4
- d. CUSIP (if any). 3140HMN26

At least one of the following other identifiers:

- ISIN US3140HMN264

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 3074691.380000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2787736.090000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0326907

Item C.3. Payoff profile.

- a. Payoff profile. (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: 348

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 BK8718 FN 08/48 FIXED 4

d. CUSIP (if any). 3140HNVL3

At least one of the following other identifiers:

- ISIN US3140HNVL33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 62075.340000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 56258.250000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0006597

Item C.3. Payoff profile.

a. Payoff profile. (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.

2048-08-01

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: 349

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	187032.960000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	169679.850000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0019898

Item C.3. Payoff profile.

a. Payoff profile. (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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 350

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- FNMA PASS THRU POOLS

N/A

FNMA POOL BN8854 FN 04/49 FIXED 4

3140JRZU8

At least one of the following other identifiers:

- ISIN
- US3140JRZU81

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 42347.040000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	38071.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004464

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-04-01

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: 351

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 BP2373 FN 04/50 FIXED 4
d. CUSIP (if any).	3140K9T74

At least one of the following other identifiers:

- ISIN	US3140K9T748

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	495896.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	452031.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0053008

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-04-01

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: 352

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 CA2376 FN 09/48 FIXED 4
d. CUSIP (if any).	3140Q9UA9

At least one of the following other identifiers:

- ISIN	US3140Q9UA98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	116202.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	105239.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012341

Item C.3. Payoff profile.

a. Payoff profile. (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: 353

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 FM2533 FN 06/48 FIXED VAR

d. CUSIP (if any).

3140X5Y72

At least one of the following other identifiers:

- ISIN

US3140X5Y725

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

48832.070000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

44162.610000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0005179

Item C.3. Payoff profile.

a. Payoff profile. (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: 354

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 FS4437 FN 10/52 FIXED VAR
- d. CUSIP (if any). 3140XK4X5

At least one of the following other identifiers:

- ISIN US3140XK4X54

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 1424070.350000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1309170.860000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0153521

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2052-10-01

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: 355

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 MA3441 FN 08/38 FIXED 4
- d. CUSIP (if any). 31418CZF4

At least one of the following other identifiers:

- ISIN US31418CZF49

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 16233.720000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 14876.240000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0001744

Item C.3. Payoff profile.

- a. Payoff profile. (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.

2038-08-01

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: 356

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 MA3993 FN 04/50 FIXED 4

d. CUSIP (if any). 31418DNK4

At least one of the following other identifiers:

- ISIN US31418DNK45

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 342646.780000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 308290.560000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0036152

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-04-01

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: 357

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 MA4733 FN 09/52 FIXED 4.5
d. CUSIP (if any).	31418EHK9

At least one of the following other identifiers:

- ISIN	US31418EHK91

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1027938.520000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	944848.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0110799

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-09-01

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: 358

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 144A REGS 03/26 0.1
d. CUSIP (if any).	ACI1N4959

At least one of the following other identifiers:

- ISIN	FR0013519253

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	80247594.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	83544545.420000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.9796950

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and 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.	2026-03-01
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: 359

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 144A REGS 07/31 0.1

d. CUSIP (if any).	ACI1VB392

At least one of the following other identifiers:

- ISIN	FR0014001N38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15933896.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	16032782.680000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1880103

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and 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.	2031-07-25

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: 360

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 144A REGS 07/38 0.1
d. CUSIP (if any).	ACI25Z7H4

At least one of the following other identifiers:

- ISIN	FR001400AQH0

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	44518545.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	40879306.330000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.4793760

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and 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. 2038-07-25

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: 361

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 07/24 0.25

d. CUSIP (if any).

ACI04Z888

At least one of the following other identifiers:

- ISIN

FR0011427848

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

58727577.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

62009019.560000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.7271561

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and 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. 2024-07-25

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: 362

Item C.1. Identification of investment.

- a. Name of issuer (if any). FREDDIE MAC 2264
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. FREDDIE MAC FHR 2264 PL
- d. CUSIP (if any). 3133TPWN5

At least one of the following other identifiers:

- ISIN US3133TPWN58

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 8192.160000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8449.810000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0000991

Item C.3. Payoff profile.

- a. Payoff profile. (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.	2030-10-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 363

Item C.1. Identification of investment.

a. Name of issuer (if any). FREDDIE MAC REMICS 4687

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. FREDDIE MAC FHR 4687 FG

d. CUSIP (if any). 3137BY3C2

At least one of the following other identifiers:

- ISIN US3137BY3C20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 2356263.100000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2258139.120000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0264803

Item C.3. Payoff profile.

a. Payoff profile. (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.

2047-01-15

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

5.77776

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC STRUCTURED P/T CERT T-11
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 11 A8
d. CUSIP (if any).	3133TDPX8

At least one of the following other identifiers:

- ISIN	US3133TDPX83

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2220.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2176.200000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0000255

Item C.3. Payoff profile.

a. Payoff profile. (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.

2028-01-25

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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 365

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- FREMONT HOME LOAN TRUST 2006-C

N/A

FREMONT HOME LOAN TRUST FHLT 2006 C 1A1

35729TAA0

At least one of the following other identifiers:

- ISIN
- US35729TAA07

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 2019542.180000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1779079.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0208626

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.5692

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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	109284.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	109388.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012828

Item 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: 367

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	6100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6082957.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0713325

Item 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: 368

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 081401 G2 07/35 FLOATING VAR

d. CUSIP (if any).

36225DRX4

At least one of the following other identifiers:

- ISIN

US36225DRX48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5236.830000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5086.010000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0000596

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-07-20

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: 369

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 081557 G2 12/35 FLOATING VAR
- d. CUSIP (if any). 36225DWT7

At least one of the following other identifiers:

- ISIN US36225DWT70

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 150485.020000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 145690.680000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0017085

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2035-12-20

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: 370

Item C.1. Identification of investment.

a. Name of issuer (if any).

GOLDENTREE LOAN MANAGEMENT US CLO 2 LTD 2017-2A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

GOLDENTREE LOAN MANAGEMENT US GLM 2017 2A AR 144A

d. CUSIP (if any).

38136MAU2

At least one of the following other identifiers:

- ISIN

US38136MAU27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2173687.780000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2168726.230000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0254318

Item 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.	2030-11-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.49775

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2018-H15
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H15 FG
- d. CUSIP (if any). 38380LJY0

At least one of the following other identifiers:

- ISIN US38380LJY02

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 9158545.900000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 8941024.020000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.1048480

Item C.3. Payoff profile.

a. Payoff profile. (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.	2068-08-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.24637

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2022-H22
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H22 F
d. CUSIP (if any).	38382YB36

At least one of the following other identifiers:

- ISIN	US38382YB360

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	13269228.150000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13122616.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1538839

Item C.3. Payoff profile.

a. Payoff profile. (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.	2072-10-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.21426
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2023-H11
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H11 FC
d. CUSIP (if any).	38382Y5C3

At least one of the following other identifiers:

- ISIN US38382Y5C34

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	2127003.710000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2150047.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0252128

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	2073-05-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.41426
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). GOVERNMENT NATL MTGE ASSOC 2010-H01

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H01 FA
d. CUSIP (if any).	38376T5N8

At least one of the following other identifiers:

- ISIN	US38376T5N82

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4577210.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4575763.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0536582

Item C.3. Payoff profile.

a. Payoff profile. (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.	2060-01-20

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

6.26331

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GREAT HALL MORTGAGES PLC 2006-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GREAT HALL MORTGAGES PLC GHM 2006 1 A2A REGS
d. CUSIP (if any).	991XUKII4

At least one of the following other identifiers:

- ISIN	XS0276086393

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	48362.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	58742.480000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.0006889

Item C.3. Payoff profile.

a. Payoff profile. (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. 2038-06-18

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.4619

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

GREAT HALL MORTGAGES PLC 2007-1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

GREAT HALL MORTGAGES PLC GHM 2007 1 A2A REGS

d. CUSIP (if any).

B1S83ZII1

At least one of the following other identifiers:

- ISIN

XS0288626525

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

88529.800000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United Kingdom Pound

e. Value. (4)

107276.750000

f. Exchange rate.

0.819600

g. Percentage value compared to net assets of the Fund.

0.0012580

Item C.3. Payoff profile.

a. Payoff profile. (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. 2039-03-18

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 5.4419

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). GREENPOINT MTGE FUNDING TR 2005-AR1
- 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 AR1 A2
- d. CUSIP (if any). 39538RAB5

At least one of the following other identifiers:

- ISIN US39538RAB50

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 284742.410000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 267001.510000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0031310

Item C.3. Payoff profile.

- a. Payoff profile. (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.	2045-06-25
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: 378

Item C.1. Identification of investment.

a. Name of issuer (if any). GRIFONAS FINANCE NO.1 PLC GRIF-1

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. GRIFONAS FINANCE PLC GRIF 1 A REGS

d. CUSIP (if any). B1DFQWII3

At least one of the following other identifiers:

- ISIN XS0262719320

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 88386.090000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 89533.010000

f. Exchange rate. 0.945900

g. Percentage value compared to net assets of the Fund. 0.0010499

Item C.3. Payoff profile.

a. Payoff profile. (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. 2039-08-28
b. Coupon.

i. Coupon category. (13) Floating
ii. Annualized rate. 4.212
c. Currently in default? ☐ Yes ☒ No
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No
ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

GS MORTGAGE SECURITIES CORP II 2022-GTWY
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

GS MORTGAGE SECURITIES TRUST GSMS 2022 GTWY A 144A
- d. CUSIP (if any).

36266DAA2

At least one of the following other identifiers:

- ISIN

US36266DAA28

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. [\(4\)](#)

1899469.710000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0222744

Item C.3. Payoff profile.

a. Payoff profile. (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.

2039-08-15

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

8.733

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

GSAA HOME EQUITY TRUST 2006-7
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

GSAA HOME EQUITY TRUST GSAA 2006 7 AF4A
- d. CUSIP (if any).

362334ND2

At least one of the following other identifiers:

- ISIN

US362334ND27

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

1206384.840000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	665415.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0078031

Item C.3. Payoff profile.

a. Payoff profile. (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.	2046-03-25

b. Coupon.

i. Coupon category. (13)	Variable

ii. Annualized rate.	6.72

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSAMP TRUST 2005-HE2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSAMP TRUST GSAMP 2005 HE2 M2
d. CUSIP (if any).	36242DA60

At least one of the following other identifiers:

- ISIN	US36242DA604

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2345054.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2117030.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0248256

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.4092
- c. Currently in default?

☒ Yes ☐ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSAMP TRUST 2007-FM1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSAMP TRUST GSAMP 2007 FM1 A1
d. CUSIP (if any).	3622MAAA9

At least one of the following other identifiers:

- ISIN	US3622MAAA93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1748253.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	938877.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0110099

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.5742

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: 383

Item C.1. Identification of investment.

a. Name of issuer (if any).

GSAMP TRUST 2007-HE2

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

GSAMP TRUST GSAMP 2007 HE2 A2D

d. CUSIP (if any).

362440AE9

At least one of the following other identifiers:

- ISIN

US362440AE97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2203901.100000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0258443

Item C.3. Payoff profile.

a. Payoff profile. (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. [\(13\)](#) 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: 384

Item C.1. Identification of investment.

- a. Name of issuer (if any). GSR MORTGAGE LOAN TRUST 2005-AR2
- 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 AR2 1A2
- d. CUSIP (if any). 36242DH55

At least one of the following other identifiers:

- ISIN US36242DH559

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 22580.970000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 20087.730000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0002356

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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. 2035-04-25

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 3.86437

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). GSR MORTGAGE LOAN TRUST 2005-AR4
- 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 AR4 6A1
- d. CUSIP (if any). 362341FR5

At least one of the following other identifiers:

- ISIN US362341FR55

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 55487.430000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 50356.850000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0005905

Item C.3. Payoff profile.

- a. Payoff profile. (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.

4.74404

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). GSR MORTGAGE LOAN TRUST 2005-AR7
- 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 AR7 2A1
- d. CUSIP (if any). 362341WZ8

At least one of the following other identifiers:

- ISIN US362341WZ88

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 76526.160000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 75308.010000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0008831

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.48134

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSR MORTGAGE LOAN TRUST 2005-AR7
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 AR7 5A1
d. CUSIP (if any).	362341XE4

At least one of the following other identifiers:

- ISIN	US362341XE41

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	248280.500000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	205853.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024140

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.5015
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GSR MORTGAGE LOAN TRUST 2005-AR7
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 AR7 6A1
d. CUSIP (if any).	362341XG9

At least one of the following other identifiers:

- ISIN	US362341XG98

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	12908.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11310.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001326

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	4.04295
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). BANK OF AMERICA CORPORATION

b. LEI (if any) of issuer. [\(1\)](#) 9DJT3UXIJZJI4WXO774

c. Title of the issue or description of the investment.	BANK OF AMERICA CORP JR SUBORDINA 12/99 VAR
d. CUSIP (if any).	060505FL3

At least one of the following other identifiers:

- ISIN	US060505FL38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6580000.000000
b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5973982.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0700546

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Equity-preferred
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 390

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 900000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 900251.900000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0105569

Item 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: 391

Item C.1. Identification of investment.

- a. Name of issuer (if any). HARBORVIEW MORTGAGE LOAN TR 2005-10
- 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 10 2A1A
- d. CUSIP (if any). 41161PTN3

At least one of the following other identifiers:

- ISIN US41161PTN32

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 251677.100000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 176515.500000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0020699

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-11-19

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.06156

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HARBORVIEW MORTGAGE LOAN TR 2005-2
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 2 2A1A
d. CUSIP (if any).	41161PLR2

At least one of the following other identifiers:

- ISIN	US41161PLR28

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	3296.440000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3017.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000354

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-05-19

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.88156
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	134731.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	121204.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014213

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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: 394

Item C.1. Identification of investment.

a. Name of issuer (if any). HARBORVIEW MORTGAGE LOAN TR 2006-1

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 1 2A1A
d. CUSIP (if any).	41161PA86
At least one of the following other identifiers:	
- ISIN	US41161PA868

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	378568.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	327917.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0038454

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-03-19

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

5.92156

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HARBORVIEW MORTGAGE LOAN TR 2007-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007 5 A1A
d. CUSIP (if any).	41165AAB8

At least one of the following other identifiers:

- ISIN	US41165AAB89

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	132549.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	111829.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013114

Item C.3. Payoff profile.

a. Payoff profile. (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. 2037-09-19

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.63156

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).HARBORVIEW MORTGAGE LOAN TRUST 2004-1

b. LEI (if any) of issuer. (1)N/A

c. Title of the issue or description of the investment.HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004 1 2A

d. CUSIP (if any).41161PCY7

At least one of the following other identifiers:

- ISINUS41161PCY79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance49332.060000

b. UnitsPrincipal amount

c. Description of other units.

d. Currency. (3)United States Dollar

e. Value. (4)43924.990000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.0.0005151

Item C.3. Payoff profile.

a. Payoff profile. (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. 2034-04-19

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 5.32761

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). HARBORVIEW MORTGAGE LOAN TRUST 2005-16
- 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 16 3A1A
- d. CUSIP (if any). 41161PYZ0

At least one of the following other identifiers:

- ISIN US41161PYZ07

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 995733.120000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 604923.110000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0070937

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	2036-01-19
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.94156
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). HARBORVIEW MTGE LOAN TRUST 2004-10

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004 10 4A

d. CUSIP (if any). 41161PJN4

At least one of the following other identifiers:

- ISIN US41161PJN42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 139713.900000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 123074.260000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0014432

Item C.3. Payoff profile.

a. Payoff profile. (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.

2035-01-19

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

4.58266

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

HARVEST CLO XVI DAC 16A
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

HARVEST CLO HARVT 16A ARR 144A
- d. CUSIP (if any).

ACI1VVSJ9

At least one of the following other identifiers:

- ISIN

XS2304366656

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

1496950.040000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

Euro Member Countries
- e. Value. [\(4\)](#)

1552186.450000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0182019

Item 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.	4.303

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 400

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- HARVEST CLO XVIII DAC 8A

N/A

HARVEST CLO HARVT 18A A1 144A

ACI278F26

At least one of the following other identifiers:

- ISIN
- XS1728819712

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 1391606.310000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1450676.420000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0170115

Item 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.	4.393
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HARVEST CLO XX DAC 20A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HARVEST CLO HARVT 20A AR 144A
d. CUSIP (if any).	ACI1WC7B0

At least one of the following other identifiers:

- ISIN	XS2310758011

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12985112.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	13478652.380000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1580590

Item 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.	2031-10-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.

4.385

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	HARVEST CLO XXI DAC 21A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HARVEST CLO HARVT 21A A1R 144A
d. CUSIP (if any).	ACI1WSV44

At least one of the following other identifiers:

- ISIN	XS2326512618

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)	Euro Member Countries
e. Value. (4)	2071156.740000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0242877

Item 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. 2031-07-15

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.423

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

HOME EQUITY ASSET TRUST 2005-9

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

HOME EQUITY ASSET TRUST HEAT 2005 9 M1

d. CUSIP (if any).

437084QY5

At least one of the following other identifiers:

- ISIN

US437084QY54

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

787938.780000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

772737.080000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0090616

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-04-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.0492

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). HOME EQUITY PASS-THRU CERTS 2005-8
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. HOME EQUITY ASSET TRUST HEAT 2005 8 M2
- d. CUSIP (if any). 437084QA7

At least one of the following other identifiers:

- ISIN US437084QA78

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 8664226.710000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8283398.420000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0971362

Item C.3. Payoff profile.

- a. Payoff profile. (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. 6.1092

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). HOMEBANC MORTGAGE TRUST 2006-1
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. HOMEBANC MORTGAGE TRUST HMBT 2006 1 3A2
- d. CUSIP (if any). 43739ECR6

At least one of the following other identifiers:

- ISIN US43739ECR62

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 424529.570000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 373409.590000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0043788

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.

3.93118

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). HSI ASSET SEC CORP TRUST 2006-OPT3
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. HSI ASSET SECURITIZATION CORPO HASC 2006 OPT3 3A4
- d. CUSIP (if any). 40430HFM5

At least one of the following other identifiers:

- ISIN US40430HFM51

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1208012.990000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1176105.980000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0137917

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.9742

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: 407

Item C.1. Identification of investment.

a. Name of issuer (if any).	ICG US CLO 2018-1 LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ICG US CLO LTD ICG 2018 1A A1 144A
d. CUSIP (if any).	449258AA0

At least one of the following other identifiers:

- ISIN	US449258AA06

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	711062.750000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	708282.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0083058

Item 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.	2031-04-21

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.65513
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). IMPAC CMB TRUST 2003-8

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. IMPAC CMB TRUST IMM 2003 8 2A1

d. CUSIP (if any). 45254NFG7

At least one of the following other identifiers:

- ISIN US45254NFG79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3252.250000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3131.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000367

Item C.3. Payoff profile.

a. Payoff profile. (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.	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: 409

Item C.1. Identification of investment.

a. Name of issuer (if any). INDYMAC INDA MORTGAGE LOAN TR 2005-AR1

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	INDYMAC INDA MORTGAGE LOAN TRU INDA 2005 AR1 2A1

d. CUSIP (if any).	45660LZK8

At least one of the following other identifiers:

- ISIN	US45660LZK87

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2459.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2350.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000276

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.25407

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	INDYMAC INDA MORTGAGE LOAN TR 2005-AR1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INDYMAC INDA MORTGAGE LOAN TRU INDA 2005 AR1 3A1
d. CUSIP (if any).	45660LZM4

At least one of the following other identifiers:

- ISIN	US45660LZM44

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	125629.910000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96709.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011341

Item C.3. Payoff profile.

a. Payoff profile. (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. 3.28231

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

INDYMAC INDA MTGE LOAN TRUST 2006-AR1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

INDYMAC INDA MORTGAGE LOAN TRU INDA 2006 AR1 A3

d. CUSIP (if any).

45662BAD1

At least one of the following other identifiers:

- ISIN

US45662BAD10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

262148.410000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

211077.080000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0024752

Item C.3. Payoff profile.

a. Payoff profile. (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. 3.80339

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). INDYMAC INDB MORTGAGE LOAN TR 2006-1
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. INDYMAC INDB MORTGAGE LOAN TRU INDB 2006 1 A1
- d. CUSIP (if any). 45661JAA1

At least one of the following other identifiers:

- ISIN US45661JAA16

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 3839944.480000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1248177.030000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0146369

Item C.3. Payoff profile.

- a. Payoff profile. (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.	5.5742
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: 413

Item C.1. Identification of investment.

a. Name of issuer (if any). INDYMAC INDB MTGE LOAN TRUST 2005-1

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. INDYMAC INDB MORTGAGE LOAN TRU INDB 2005 1 A1

d. CUSIP (if any). 45660LYW3

At least one of the following other identifiers:

- ISIN US45660LYW35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 122415.960000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 74049.260000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0008683

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.0342

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	INDYMAC INDX MORTGAGE LOAN TR 2005-AR14
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 AR14 1A1A
d. CUSIP (if any).	45660LRU5

At least one of the following other identifiers:

- ISIN	US45660LRU51

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	213324.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	153437.170000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0017993

Item C.3. Payoff profile.

a. Payoff profile. (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.

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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 415

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- INDYMAC INDX MORTGAGE LOAN TR 2005-AR31

N/A

INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR31 4A1

45660LW70

At least one of the following other identifiers:

- ISIN

US45660LW702

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

40928.040000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37028.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004342

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.11415

c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	INDYMAC INDX MORTGAGE LOAN TR 2006-AR6
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 2006 AR6 2A1A
d. CUSIP (if any).	456612AC4

At least one of the following other identifiers:

- ISIN	US456612AC42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	879325.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	679719.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0079708

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.8342

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: 417

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDYMAC INDX MORTGAGE LOAN TR 2007-AR7
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 2007 AR7 1A1
d. CUSIP (if any).	45670CAA5

At least one of the following other identifiers:

- ISIN	US45670CAA53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	264218.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	101088.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011854

Item C.3. Payoff profile.

a. Payoff profile. (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: 418

Item C.1. Identification of investment.

a. Name of issuer (if any).

INDYMAC INDX MTGE LOAN TR 2004-AR6

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 2004 AR6 5A1

d. CUSIP (if any).

45660NX83

At least one of the following other identifiers:

- ISIN

US45660NX839

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

227898.410000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

215387.610000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0025258

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.83822

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). INDYMAC INDX MTGE LOAN TRUST 2004-AR11
- 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 2004 AR11 2A
- d. CUSIP (if any). 45660N6S9

At least one of the following other identifiers:

- ISIN US45660N6S95

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 34362.820000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 32470.660000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0003808

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2034-12-25

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 3.91315

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

INDYMAC INDX MTGE LOAN TRUST 2005-AR11
- 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 AR11 A4
- d. CUSIP (if any).

45660LQJ1

At least one of the following other identifiers:

- ISIN

US45660LQJ16

Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance

100718.100000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

73820.380000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0008657

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#)

☒ 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.	3.69669

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). INDYMAC INDX MTGE LOAN TRUST 2005-AR11
- 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 AR11 A6
- d. CUSIP (if any). 45660LQL6

At least one of the following other identifiers:

- ISIN US45660LQL61

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 80682.940000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 59329.020000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0006957

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.69669

c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	INDYMAC INDX MTGE LOAN TRUST 2005-AR19
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 AR19 A1
d. CUSIP (if any).	45660LXA2

At least one of the following other identifiers:

- ISIN	US45660LXA24

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	88489.610000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70767.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008299

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.49793
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	INDYMAC INDX MTGE LOAN TRUST 2006-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 2006 AR15 A1
d. CUSIP (if any).	456610AA2

At least one of the following other identifiers:

- ISIN	US456610AA20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	508618.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	493895.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0057917

Item C.3. Payoff profile.a. Payoff profile. (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.	5.6742
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). INDYMAC INDX MTGE LOAN TRUST 2006-AR9

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 2006 AR9 3A3
d. CUSIP (if any).	45661EGK4

At least one of the following other identifiers:

- ISIN	US45661EGK47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	142143.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	117707.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013803

Item C.3. Payoff profile.

a. Payoff profile. (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.

3.32072

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	INVESCO EURO CLO I DAC 1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	INVESCO EURO CLO INVSC 1A A1R 144A
d. CUSIP (if any).	ACI1VT7W8

At least one of the following other identifiers:

- ISIN	XS2301385832

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)	1034997.620000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0121370

Item 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. 2031-07-15

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: 426

Item C.1. Identification of investment.

a. Name of issuer (if any).

INVESCO EURO CLO III DAC 3A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

INVESCO EURO CLO INVSC 3A A 144A

d. CUSIP (if any).

ACI269JN5

At least one of the following other identifiers:

- ISIN

XS2072090231

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)

622704.020000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.0073022

Item 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. 2032-07-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 4.583

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

ITALY GOVT
- b. LEI (if any) of issuer. (1)

815600DE60799F5A9309
- c. Title of the issue or description of the investment.

BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 05/25 1
- d. CUSIP (if any).

ACI1MHM64

At least one of the following other identifiers:

- ISIN

IT0005410912

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

274047261.940000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

Euro Member Countries
- e. Value. (4)

285439700.850000
- f. Exchange rate.

0.945900
- g. Percentage value compared to net assets of the Fund.

3.3472423

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and 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.	2025-05-26
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.4
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: 428

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. BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 05/30 0

d. CUSIP (if any). BK5MSXII1

At least one of the following other identifiers:

- ISIN IT0005387052

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 35744512.800000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 33686798.870000

f. Exchange rate. 0.945900

g. Percentage value compared to net assets of the Fund. 0.3950322

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

ITALY

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2030-05-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.4

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: 429

Item C.1. Identification of investment.

- a. Name of issuer (if any).

J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2019-FL12
- b. LEI (if any) of issuer. (1).

N/A
- c. Title of the issue or description of the investment.

JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 FL12 A 144A
- d. CUSIP (if any).

46651QAA5

At least one of the following other identifiers:

- ISIN

US46651QAA58

Item C.2. Amount of each investment.

Balance. (2).

- a. Balance

1936458.990000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3).

United States Dollar

e. Value. (4)	1656126.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0194208

Item C.3. Payoff profile.

a. Payoff profile. (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.	2031-12-15

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.83001

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	9525393540.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	67214450.530000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.7881982

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and 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: 431

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 03/29 0.1

d. CUSIP (if any).	ACI1BXN03

At least one of the following other identifiers:

- ISIN	JP1120241K56

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	15234991190.000000

b. Units	Principal amount

c. Description of other units.

d. Currency. (3)	Japan Yen

e. Value. (4)	107401386.630000

f. Exchange rate.	149.440000

g. Percentage value compared to net assets of the Fund.	1.2594550

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and 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.	2029-03-10

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: 432

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 03/31 0.005
d. CUSIP (if any).	ACI1XV2Q9

At least one of the following other identifiers:

- ISIN	JP1120261M59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	144754320.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Japan Yen
e. Value. (4)	1028701.070000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0120632

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	JAPAN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2031-03-10

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: 433

Item C.1. Identification of investment.

a. Name of issuer (if any).

JP MORGAN ALTERNATIVE LN TRUST 2006-A1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006 A1 1A1

d. CUSIP (if any).

46627MCS4

At least one of the following other identifiers:

- ISIN

US46627MCS44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

813218.950000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

741349.990000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0086935

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.8942

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). JP MORGAN ALTERNATIVE LN TRUST 2006-A7
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006 A7 1A4
- d. CUSIP (if any). 466286AD3

At least one of the following other identifiers:

- ISIN US466286AD37

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 10741828.370000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 9520757.480000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1116463

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	5.8942
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

JP MORGAN ALTERNATIVE LN TRUST 2008-R4

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

J.P. MORGAN ALTERNATIVE LOAN T JPALT 2008 R4 1A1 144A

d. CUSIP (if any).

466309AA9

At least one of the following other identifiers:

- ISIN

US466309AA90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

106142.440000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

55928.190000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0006558

Item C.3. Payoff profile.

a. Payoff profile. (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.

2036-12-27

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: 436

Item C.1. Identification of investment.

- a. Name of issuer (if any).

JP MORGAN MORTGAGE TRUST 2005-A3
- 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 A3 2A1
- d. CUSIP (if any).

466247PW7

At least one of the following other identifiers:

- ISIN

US466247PW76

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

2.710000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

2.630000

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)

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.

4.16275

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 437

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- JP MORGAN MORTGAGE TRUST 2005-A4

N/A

JP MORGAN MORTGAGE TRUST JPMMT 2005 A4 1A1

466247RN5

At least one of the following other identifiers:

- ISIN
- US466247RN59

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 14922.770000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14477.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001698

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.90884

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2005-A8
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 A8 1A1
d. CUSIP (if any).	466247YH0

At least one of the following other identifiers:

- ISIN	US466247YH09

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	99955.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	81947.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009610

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.33566

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	8300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8267577.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0969507

Item 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: 440

Item C.1. Identification of investment.

a. Name of issuer (if any).

JP MORGAN MORTGAGE TRUST 2006-A4

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

JP MORGAN MORTGAGE TRUST JPMMT 2006 A4 2A2

d. CUSIP (if any).

46628LAG3

At least one of the following other identifiers:

- ISIN

US46628LAG32

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

14421.800000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

10566.920000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0001239

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.33144

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). JP MORGAN MORTGAGE TRUST 2007-A1
- 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 A1 1A1
- d. CUSIP (if any). 46630GAA3

At least one of the following other identifiers:

- ISIN US46630GAA31

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 10826.430000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 10250.320000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0001202

Item C.3. Payoff profile.

- a. Payoff profile. (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. 5.67769

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). JP MORGAN MORTGAGE TRUST 2007-A1
- 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 A1 3A2
- d. CUSIP (if any). 46630GAH8

At least one of the following other identifiers:

- ISIN US46630GAH83

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 42355.890000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 39383.100000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0004618

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.

4.52842

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). JP MORGAN MORTGAGE TRUST-2005-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 2005 A2 7CB1
- d. CUSIP (if any). 466247NZ2

At least one of the following other identifiers:

- ISIN US466247NZ26

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1377.590000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1342.760000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0000157

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-04-25

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.17654

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST-2005-A6
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 A6 2A1
d. CUSIP (if any).	466247TQ6

At least one of the following other identifiers:

- ISIN	US466247TQ62

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	99993.510000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93096.670000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010917

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.82664
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MTGE ACQUIS CORP 2006-CH2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE ACQUISITION JPMAC 2006 CH2 AV5
d. CUSIP (if any).	46629QAW6

At least one of the following other identifiers:

- ISIN	US46629QAW69

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	162250.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	159267.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0018677

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.6442
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). JP MORGAN MTGE TRUST 2005-A5

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 A5 3A3

d. CUSIP (if any).	466247SL8

At least one of the following other identifiers:

- ISIN	US466247SL84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	53374.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51758.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006070

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.43008
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MTGE TRUST 2005-ALT1
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 ALT1 3A1
d. CUSIP (if any).	466247XK4

At least one of the following other identifiers:

- ISIN	US466247XK47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	54456.980000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40638.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004766

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.57137

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

JUBILEE CLO 2016-XVII BV 16-17A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

JUBILEE CDO BV JUBIL 2016 17A A1RR 144A

d. CUSIP (if any).

ACI1W2TB8

At least one of the following other identifiers:

- ISIN

XS2307738828

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

6500000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

6739668.130000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.0790335

Item 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. 2031-04-15

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: 449

Item C.1. Identification of investment.

- a. Name of issuer (if any). JUBILEE CLO 2016-XVII BV 16-17A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. JUBILEE CDO BV JUBIL 2016 17A A2RR 144A
- d. CUSIP (if any). ACI1W2W24

At least one of the following other identifiers:

- ISIN XS2307740642

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1800000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Euro Member Countries
- e. Value. [\(4\)](#) 1868451.570000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0219106

Item 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.	2031-04-15
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: 450

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 10/43 0.5
d. CUSIP (if any). ACI1TRDT5

At least one of the following other identifiers:

- ISIN DK0009399784

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 42271857.670000
b. Units Principal amount
c. Description of other units.
d. Currency. (3) Denmark Krone
e. Value. (4) 4464927.330000
f. Exchange rate. 7.054500
g. Percentage value compared to net assets of the Fund. 0.0523585

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.

2043-10-01

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: 451

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 10/47 2.5
d. CUSIP (if any).	ACI09QH00

At least one of the following other identifiers:

- ISIN	DK0009382707

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	7256.100000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	886.620000

f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000104

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2047-10-01

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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 452

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- JYSKE REALKREDIT KGS

529900R9HQNZRT2OXB26

JYSKE REALKREDIT A/S COVERED 10/53 1

ACI1PMG75

At least one of the following other identifiers:

- ISIN

DK0009403131

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

77523291.390000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	7070499.570000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0829130

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 453

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 10/53 1.5
d. CUSIP (if any).	ACI1W77N5

At least one of the following other identifiers:

- ISIN	DK0009403727

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	98142183.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	9601989.360000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1125989

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 454

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 10/53 1.5
d. CUSIP (if any).	ACI1X8QV3

At least one of the following other identifiers:

- ISIN	DK0009403644

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	36499370.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	3812994.110000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0447135

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 455

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

57726761.330000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Denmark Krone

e. Value. (4)

5763470.230000

f. Exchange rate.

7.054500

g. Percentage value compared to net assets of the Fund.

0.0675860

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 456

Item C.1. Identification of investment.

a. Name of issuer (if any).	KKR CLO 11 LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	KKR FINANCIAL CLO LTD KKR 11 AR 144A
d. CUSIP (if any).	48250MAK3

At least one of the following other identifiers:

- ISIN	US48250MAK36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2439453.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2438676.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0285974

Item 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. 2031-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.74957

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

KKR CLO 9 LTD

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

KKR FINANCIAL CLO LTD KKR 9 AR2 144A

d. CUSIP (if any).

48250LAW9

At least one of the following other identifiers:

- ISIN

US48250LAW90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5382955.330000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5360119.060000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0628561

Item 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.	2030-07-15

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.51957

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). LAURELIN 2016-1 DAC 16-1A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. LAURELIN BV LAUR 2016 1A ARR 144A
- d. CUSIP (if any). ACI1WVS58

At least one of the following other identifiers:

- ISIN XS2325722994

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 4700000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Euro Member Countries
- e. Value. (4) 4900631.390000
- f. Exchange rate. 0.945900

g. Percentage value compared to net assets of the Fund.	0.0574678

Item 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.	2031-10-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.425

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LCM XV LP 15A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LCM LTD PARTNERSHIP LCM 15A AR2 144A
d. CUSIP (if any).	50184NAR3

At least one of the following other identifiers:

- ISIN	US50184NAR35

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2937875.390000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2937833.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0344509

Item 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.	6.58775
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: 460

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCM XXV LTD 25A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LCM LTD PARTNERSHIP LCM 25A AR 144A
d. CUSIP (if any).	50189PAY8

At least one of the following other identifiers:

- ISIN	US50189PAY88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2226939.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2231912.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0261728

Item 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.	6.42614
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). LEHMAN ABS MANUFACTURED HOUSING 2001-B

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	LEHMAN ABS MANUFACTURED HOUSIN LABMH 2001 B M2
d. CUSIP (if any).	52519SAM5
At least one of the following other identifiers:	
- ISIN	US52519SAM52

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	3870097.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3239640.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0379900

Item 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.	2040-04-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Variable

ii. Annualized rate.

7.17

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

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—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 462

Item C.1. Identification of investment.

a. Name of issuer (if any).	LEHMAN XS TRUST 2006-18N
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LEHMAN XS TRUST LXS 2006 18N A3
d. CUSIP (if any).	52522GAC8

At least one of the following other identifiers:

- ISIN	US52522GAC87

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	832295.640000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	791178.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0092778

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.7942

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: 463

Item C.1. Identification of investment.

a. Name of issuer (if any).

LEHMAN XS TRUST 2006-7

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

LEHMAN XS TRUST LXS 2006 7 1A1A

d. CUSIP (if any).

52522EAA7

At least one of the following other identifiers:

- ISIN

US52522EAA73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2361521.570000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2011830.760000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0235920

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.7542

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: 464

Item C.1. Identification of investment.

- a. Name of issuer (if any). LEHMAN XS TRUST 2006-8
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. LEHMAN XS TRUST LXS 2006 8 3A4
- d. CUSIP (if any). 52522HAM4

At least one of the following other identifiers:

- ISIN US52522HAM43

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3431882.090000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3179619.880000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0372862

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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)	Variable
ii. Annualized rate.	6.9
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: 465

Item C.1. Identification of investment.

a. Name of issuer (if any). LEHMAN XS TRUST 2007-15N
b. LEI (if any) of issuer. (1) N/A
c. Title of the issue or description of the investment. LEHMAN XS TRUST LXS 2007 15N 2A1
d. CUSIP (if any). 52524VAG4

At least one of the following other identifiers:

- ISIN US52524VAG41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1881597.780000
b. Units Principal amount
c. Description of other units.
d. Currency. (3) United States Dollar
e. Value. (4) 1703279.320000
f. Exchange rate.
g. Percentage value compared to net assets of the Fund. 0.0199737

Item C.3. Payoff profile.

a. Payoff profile. (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)

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: 466

Item C.1. Identification of investment.

- a. Name of issuer (if any).

LEHMAN XS TRUST SERIES 2007-20N
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

LEHMAN XS TRUST LXS 2007 20N A1
- d. CUSIP (if any).

52525AAA2

At least one of the following other identifiers:

- ISIN

US52525AAA25

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

9384510.760000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

9415093.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1104072

Item C.3. Payoff profile.

a. Payoff profile. (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.

2037-12-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

7.7342

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: 467

Item C.1. Identification of investment.

- a. Name of issuer (if any).

ACE SECURITIES CORP 2002-HE3
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

ACE SECURITIES CORP. ACE 2002 HE3 M1
- d. CUSIP (if any).

004421BH5

At least one of the following other identifiers:

- ISIN

US004421BH52

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

109.280000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	222.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000026

Item C.3. Payoff profile.

a. Payoff profile. (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.	7.2342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

LLOYDS BANKING GROUP PLC

b. LEI (if any) of issuer. [\(1\)](#)

549300PPXHEU2JF0AM85

c. Title of the issue or description of the investment.

LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR

d. CUSIP (if any).

ACI080964

At least one of the following other identifiers:

- ISIN XS1043545059

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)	689020.990000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0080799

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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.	2025-06-27

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

4.947
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☒ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
#1	LLOYDS BANKING GROUP PLC	LLOYDS BANKING GROUP PLC	United Kingdom Pound

At least one of the following other identifiers:

Identifier type	Identifier value
ISIN (if CUSIP is not available)	GB0008706128

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
#1	1282.05	Euro Member Countries

v. Delta (if applicable).

XXXX

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

LOANCORE 2022-CRE7 ISSUER LTD

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

LOANCORE 2022 CRE7 ISSUER LTD. LNCR 2022 CRE7 A 144A

d. CUSIP (if any).

53946PAA8

At least one of the following other identifiers:

- ISIN

US53946PAA84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

11600000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

11411500.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1338183

Item 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. 2037-01-17

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.86328

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). ACE SECURITIES CORP 2004-FM2
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. ACE SECURITIES CORP. ACE 2004 FM2 M2
- d. CUSIP (if any). 004421GK3

At least one of the following other identifiers:

- ISIN US004421GK37

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 465.080000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 363.210000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0000043

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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. 7.2342

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

ACE SECURITIES CORP 2005-WF1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ACE SECURITIES CORP. ACE 2005 WF1 M3

d. CUSIP (if any).

004421QR7

At least one of the following other identifiers:

- ISIN

US004421QR79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

93280.730000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

91217.910000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0010697

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.1242

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). LUMINENT MORTGAGE TRUST 2006-7
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. LUMINENT MORTGAGE TRUST LUM 2006 7 1A1
- d. CUSIP (if any). 55028BAA5

At least one of the following other identifiers:

- ISIN US55028BAA52

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 210779.320000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 191129.440000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0022413

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.7942

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: 473

Item C.1. Identification of investment.

a. Name of issuer (if any).	M360 2021-CRE3 LLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	M360 2018 CRE1, LTD. M360 2021 CRE3 A 144A
d. CUSIP (if any).	55379AAA2

At least one of the following other identifiers:

- ISIN	US55379AAA25

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)	1867066.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0218944

Item 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.	2038-11-22

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.93793
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MADISON PARK EURO FUNDING IX DAC 9A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MADISON PARK EURO FUNDING CADOG 9A AR 144A
d. CUSIP (if any).	ACI1YKP79

At least one of the following other identifiers:

- ISIN	XS2346593242

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	1331000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1365784.010000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0160160

Item 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.	2035-07-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.543
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MADISON PARK FUNDING XXV LTD 2017-25A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	MADISON PARK FUNDING LTD MDPK 2017 25A A1R 144A
d. CUSIP (if any).	55820RAJ1

At least one of the following other identifiers:

- ISIN	US55820RAJ14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1454930.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1450432.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0170087

Item 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.	2029-04-25

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: 476

Item C.1. Identification of investment.

a. Name of issuer (if any).	MADISON PARK FUNDING XXVI LTD 2017-26A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MADISON PARK FUNDING LTD MDPK 2017 26A AR 144A
d. CUSIP (if any).	55819YAA8

At least one of the following other identifiers:

- ISIN	US55819YAA82

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2943225.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2943975.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0345229

Item 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. 2030-07-29

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.83073

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

MADISON PARK FUNDING XXX LTD 2018-30A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

MADISON PARK FUNDING LTD MDPK 2018 30A A 144A

d. CUSIP (if any).

55821TAA5

At least one of the following other identifiers:

- ISIN

US55821TAA51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4724743.270000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4703790.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0551596

Item 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. 2029-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.31957

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MAGNETITE XVIII LTD 2016-18A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. MAGNETITE CLO LTD MAGNE 2016 18A AR2 144A
- d. CUSIP (if any). 55953TAS6

At least one of the following other identifiers:

- ISIN US55953TAS69

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 5361432.980000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 5343928.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0626662

Item 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.	2028-11-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.50618
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 1640875.860000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) Euro Member Countries

e. Value. (4) 1727254.960000

f. Exchange rate. 0.945900

g. Percentage value compared to net assets of the Fund. 0.0202549

Item 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: 480

Item C.1. Identification of investment.

a. Name of issuer (if any).	MAN GLG EURO CLO IV DAC 4A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MAN GLG EURO CLO GLGE 4A A1 144A
d. CUSIP (if any).	ACI26HCW4

At least one of the following other identifiers:

- ISIN	XS1760812872

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	638002.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	666099.250000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0078111

Item 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.	2031-05-15

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.481

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 481

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- MAN GLG EURO CLO V DAC 5A

N/A

MAN GLG EURO CLO GLGE 5A A1R 144A

ACI1WBHS4

At least one of the following other identifiers:

- ISIN
- XS2313672177

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 8384008.810000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	8669081.950000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.1016590

Item 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.	2031-12-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.535
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MARBLE POINT CLO X LTD 2017-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARBLE POINT CLO X LTD MP10 2017 1A AR 144A
d. CUSIP (if any).	566061AL1

At least one of the following other identifiers:

- ISIN	US566061AL19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5286518.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5277844.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0618913

Item 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.	2030-10-15

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

6.60957
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MASTER ADJUSTABLE RATE MTGE TR 2003-6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR ADJUSTABLE RATE MORTGAGE MARM 2003 6 2A1
d. CUSIP (if any).	576433GC4

At least one of the following other identifiers:

- ISIN	US576433GC48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	167217.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	145902.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017109

Item C.3. Payoff profile.

a. Payoff profile. (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. 2033-12-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 3.71708

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

MASTER ADJUSTABLE RATE MTGE TR 2003-6

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

MASTR ADJUSTABLE RATE MORTGAGE MARM 2003 6 3A1

d. CUSIP (if any).

576433GF7

At least one of the following other identifiers:

- ISIN

US576433GF78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5436.800000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5123.170000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0000601

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-12-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	3.43353

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MASTR ADJUSTABLE RATE MORTGAGES TRUST 2006-OA1
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. MASTR ADJUSTABLE RATE MORTGAGE MARM 2006 OA1 1A1
- d. CUSIP (if any). 576433G42

At least one of the following other identifiers:

- ISIN US576433G423

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 698430.630000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 612080.370000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0071776

Item C.3. Payoff profile.

- a. Payoff profile. (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. 5.6442

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MASTR ADJUSTABLE RATE MTGES TRU 2004-13
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. MASTR ADJUSTABLE RATE MORTGAGE MARM 2004 13 3A7
- d. CUSIP (if any). 576433UM6

At least one of the following other identifiers:

- ISIN US576433UM63

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 100856.080000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 94240.730000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0011051

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.

2034-11-21

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

5.38733

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 916239.510000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 99475.670000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0011665

Item C.3. Payoff profile.

a. Payoff profile. (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: 488

Item C.1. Identification of investment.

a. Name of issuer (if any).	MELLON RES FUND CORP 1999-TBC3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MELLON RESIDENTIAL FUNDING COR MRFC 1999 TBC3 A2
d. CUSIP (if any).	585525DF2

At least one of the following other identifiers:

- ISIN	US585525DF22

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	21148.200000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21289.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002497

Item C.3. Payoff profile.

a. Payoff profile. (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.	2029-10-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.01911
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MELLON RESIDENTIAL FUND CORP 2000-TBC2
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. MELLON RESIDENTIAL FUNDING COR MRFC 2000 TBC2 A1
- d. CUSIP (if any). 585525ED6

At least one of the following other identifiers:

- ISIN US585525ED64

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	20158.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19604.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002299

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	2030-06-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.92668
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MELLON RESIDENTIAL FUND CORP 2000-TBC3

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	MELLON RESIDENTIAL FUNDING COR MRFC 2000 TBC3 A1
d. CUSIP (if any).	585525EN4

At least one of the following other identifiers:

- ISIN	US585525EN47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	42137.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39476.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004629

Item C.3. Payoff profile.

a. Payoff profile. (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.	2030-12-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

5.88668

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 491

Item C.1. Identification of investment.

a. Name of issuer (if any).	MELLON RESIDENTIAL FUND CORP 2002-TBC1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MELLON RESIDENTIAL FUNDING COR MRFC 2002 TBC1 A
d. CUSIP (if any).	585525FN3

At least one of the following other identifiers:

- ISIN	US585525FN38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11106.110000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10642.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001248

Item C.3. Payoff profile.

a. Payoff profile. (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. 2030-09-15

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.18668

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

MELLON RESIDENTIAL FUND CORP 2002-TBC2

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

MELLON RESIDENTIAL FUNDING COR MRFC 2002 TBC2 A

d. CUSIP (if any).

585525FX1

At least one of the following other identifiers:

- ISIN

US585525FX10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

49856.940000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

45893.580000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0005382

Item C.3. Payoff profile.

a. Payoff profile. (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. 2032-08-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.30668

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). ADAGIO V CLO DAC V-A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. ADAGIO CLO ADAGI V A ARR 144A
- d. CUSIP (if any). ACI1WGSL6

At least one of the following other identifiers:

- ISIN XS2312388247

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) Euro Member Countries
- e. Value. (4) 1870181.830000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0219309

Item 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.	4.383
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

MELLON RESIDENTIAL FUNDING CO 2001-TBC1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

MELLON RESIDENTIAL FUNDING COR MRFC 2001 TBC1 A1

d. CUSIP (if any).

585525FC7

At least one of the following other identifiers:

- ISIN

US585525FC72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

25716.180000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

24320.740000

f. Exchange rate.

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) 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. 2031-11-15
b. Coupon.

i. Coupon category. (13) Floating
ii. Annualized rate. 6.14668
c. Currently in default? ☐ Yes ☒ No
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No
ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MERRILL LYNCH MORTGAGE INV 2007-HE2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MERRILL LYNCH MORTGAGE INVESTO MLMI 2007 HE2 A2A
d. CUSIP (if any).	59024LAB7

At least one of the following other identifiers:

- ISIN	US59024LAB71

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	104763.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	31572.280000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0003702

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.6742

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 496

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- MERRILL LYNCH MORTGAGE INVEST TR 2005-A7

N/A

MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A7 2A1

59020UH32

At least one of the following other identifiers:

- ISIN
- US59020UH324

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 56667.660000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45541.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005340

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.759

c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MERRILL LYNCH MORTGAGE INVESTO-2006-RM4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 RM4 A2A
d. CUSIP (if any).	59023QAB7

At least one of the following other identifiers:

- ISIN	US59023QAB77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	69671.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14278.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001674

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.5942

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	299348.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	276918.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0032473

Item C.3. Payoff profile.

a. Payoff profile. (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: 499

Item C.1. Identification of investment.

a. Name of issuer (if any).

MERRILL LYNCH MORTGAGE INVS 2005-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 2005 A2 A1

d. CUSIP (if any).

59020USH9

At least one of the following other identifiers:

- ISIN

US59020USH94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

119180.950000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

106992.590000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0012547

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.15206

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MERRILL LYNCH MORTGAGE INVS 2006-HE6
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 HE6 A2B
- d. CUSIP (if any). 59023XAC0

At least one of the following other identifiers:

- ISIN US59023XAC02

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 9590245.400000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3305515.920000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0387625

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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. 2037-11-25

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: 501

Item C.1. Identification of investment.

- a. Name of issuer (if any).

MERRILL LYNCH MTGE INVESTORS 2004-A1
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 A1 2A2
- d. CUSIP (if any).

59020UAC9

At least one of the following other identifiers:

- ISIN

US59020UAC99

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

424205.430000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

386007.260000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.0045266

Item C.3. Payoff profile.

- a. Payoff profile. (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.

4.42105

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MF1 2021-FL6 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 FL6 A 144A

d. CUSIP (if any). 55283TAA6

At least one of the following other identifiers:

- ISIN US55283TAA60

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 1982908.480000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 1954354.600000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0229180

Item 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.	2036-07-16

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.54505

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	2300000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2260468.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0265077

Item 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: 504

Item C.1. Identification of investment.

- a. Name of issuer (if any). MF1 2022-FL9 LLC
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL9 A 144A
- d. CUSIP (if any). 55285AAA5

At least one of the following other identifiers:

- ISIN US55285AAA51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13461862.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1578621

Item 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.	2037-06-19
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	7.47708
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). ADJUSTABLE RATE MORTGAGE TRUST 2005-7

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005 7 4A1

d. CUSIP (if any).	007036MX1

At least one of the following other identifiers:

- ISIN	US007036MX18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	118320.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	110863.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013001

Item C.3. Payoff profile.

a. Payoff profile. (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.

4.59872

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	3189708.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3193298.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0374466

Item 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: 507

Item C.1. Identification of investment.

a. Name of issuer (if any).

MIDOCEAN CREDIT CLO VIII 2018-8A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

MIDOCEAN CREDIT CLO MIDO 2018 8A A1R 144A

d. CUSIP (if any).

59801MAL2

At least one of the following other identifiers:

- ISIN

US59801MAL28

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

5628511.940000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5625470.570000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0659677

Item 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. 2031-02-20

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.69137

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). ADJUSTABLE RATE MORTGAGE TR 2005-4
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005 4 3A1
- d. CUSIP (if any). 007036KD7

At least one of the following other identifiers:

- ISIN US007036KD71

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 61927.730000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 58556.610000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0006867

Item C.3. Payoff profile.

- a. Payoff profile. (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.	5.16636
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MLCC MORTGAGE INVESTORS INC 2004-1

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. MLCC MORTGAGE INVESTORS INC MLCC 2004 1 2A2

d. CUSIP (if any). 59020UNP6

At least one of the following other identifiers:

- ISIN US59020UNP65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 130769.290000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 121469.920000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0014244

Item C.3. Payoff profile.

a. Payoff profile. (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.

2034-12-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

4.4226

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

MLCC MORTGAGE INVESTORS INC 2004-E
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

MLCC MORTGAGE INVESTORS INC MLCC 2004 E A2A
- d. CUSIP (if any).

59020UJQ9

At least one of the following other identifiers:

- ISIN

US59020UJQ94

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

3746.240000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

3420.920000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0000401

Item C.3. Payoff profile.

a. Payoff profile. (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.

2029-11-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.60109

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 511

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- MLCC MORTGAGE INVESTORS INC 2005-3

N/A

MLCC MORTGAGE INVESTORS INC MLCC 2005 3 5A

59020UL78

At least one of the following other identifiers:

- ISIN US59020UL789

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 131952.560000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	123054.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014430

Item C.3. Payoff profile.

a. Payoff profile. (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.	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: 512

Item C.1. Identification of investment.

a. Name of issuer (if any).	MLCC MORTGAGE INVESTORS INC 2005-A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MLCC MORTGAGE INVESTORS INC MLCC 2005 A A2
d. CUSIP (if any).	59020UTC9

At least one of the following other identifiers:

- ISIN	US59020UTC98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10954.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9317.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001093

Item C.3. Payoff profile.

a. Payoff profile. (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.	2030-03-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.6.40109

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MLCC MORTGAGE INVESTORS INC 2006-2
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 2 4A
d. CUSIP (if any).	590219AG6

At least one of the following other identifiers:

- ISIN	US590219AG66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	33561.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29813.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003496

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.80707

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

MLCC MORTGAGE INVESTORS INC 2007-2

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

MLCC MORTGAGE INVESTORS INC MLCC 2007 2 2A1

d. CUSIP (if any).

59024WAB3

At least one of the following other identifiers:

- ISIN

US59024WAB37

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

118619.450000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

107405.740000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0012595

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.14952

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	MORGAN STANLEY ABS CAPITAL I 2005-WMC5
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 WMC5 M6
d. CUSIP (if any).	61744CRW8

At least one of the following other identifiers:

- ISIN	US61744CRW81

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5882891.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0689864

Item C.3. Payoff profile.

a. Payoff profile. (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. 6.4842

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

MORGAN STANLEY ABS CAPITAL I 2006-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 2006 HE8 A2D

d. CUSIP (if any).

61750SAF9

At least one of the following other identifiers:

- ISIN

US61750SAF92

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

1529082.900000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

663641.250000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0077823

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ 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.

5.6542

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MORGAN STANLEY ABS CAPITAL I 2006-NC5
- 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 NC5 A2D
- d. CUSIP (if any). 61749BAF0

At least one of the following other identifiers:

- ISIN US61749BAF04

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 114256.380000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 58989.650000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0006917

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.6642

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: 518

Item C.1. Identification of investment.

a. Name of issuer (if any).	MORGAN STANLEY ABS CAPITAL I 2007-HE5
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 HE5 A2D
d. CUSIP (if any).	61753KAE6

At least one of the following other identifiers:

- ISIN	US61753KAE64

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	424919.090000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	182026.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021346

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.7742
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: 519

Item C.1. Identification of investment.

a. Name of issuer (if any).	AEGIS ASSET BACKED SECURITIES TR 2005-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1
d. CUSIP (if any).	00764MHE0

At least one of the following other identifiers:

- ISIN	US00764MHE03

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	2178188.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1991164.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0233496

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	6.0792
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). MORGAN STANLEY DEAN WITT CAP I 2003-NC2

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	MORGAN STANLEY DEAN WITTER CAP MSDWC 2003 NC2 M1
d. CUSIP (if any).	61746WA75

At least one of the following other identifiers:

- ISIN	US61746WA750

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	261853.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	260419.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030538

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.7842

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: 521

Item C.1. Identification of investment.

a. Name of issuer (if any).	MORGAN STANLEY MTGE LN TR 2007-10XS
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 10XS A1
d. CUSIP (if any).	61751MAA2

At least one of the following other identifiers:

- ISIN	US61751MAA27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	79909.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	43742.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005129

Item C.3. Payoff profile.

a. Payoff profile. (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

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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

178266.030000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

64151.670000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0007523

Item C.3. Payoff profile.

a. Payoff profile. (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: 523

Item C.1. Identification of investment.

- a. Name of issuer (if any). MORGAN STANLEY MTGE LN TR 2007-8XS
- 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 8XS A1
- d. CUSIP (if any). 61754PAA2

At least one of the following other identifiers:

- ISIN US61754PAA21

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 103678.660000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 48959.570000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0005741

Item C.3. Payoff profile.

- a. Payoff profile. (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.	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: 524

Item C.1. Identification of investment.

a. Name of issuer (if any).

MP CLO VII LTD 2015-1A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

MP CLO VII, LTD MP7 2015 1A AR3 144A

d. CUSIP (if any).

55320RAQ0

At least one of the following other identifiers:

- ISIN

US55320RAQ02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4286836.430000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4273885.300000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0501182

Item 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.

2028-10-18

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.4615

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NEW CENTURY HOME EQUITY LOAN TR 2004-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NEW CENTURY HOME EQUITY LOAN T NCHET 2004 4 M1
d. CUSIP (if any).	64352VJJ1

At least one of the following other identifiers:

- ISIN	US64352VJJ17

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	705781.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	655273.060000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0076841

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.1992

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 526

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018-3A

N/A

NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 3A A1 144A

64830KAA5

At least one of the following other identifiers:

- ISIN
- US64830KAA51

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 2370483.010000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2235432.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0262141

Item C.3. Payoff profile.

a. Payoff profile. (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.	2058-05-25

b. Coupon.

i. Coupon category. (13)	Variable
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: 527

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	17011656.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15787599.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1851351

Item C.3. Payoff profile.

a. Payoff profile. (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: 528

Item C.1. Identification of investment.

a. Name of issuer (if any).	NEW YORK MORTGAGE TRUST 2006-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NEW YORK MORTGAGE TRUST NYMT 2006 1 2A3
d. CUSIP (if any).	649603AQ0

At least one of the following other identifiers:

- ISIN	US649603AQ05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	63913.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53838.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006313

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.04447

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.
N/A
Item C.11. Derivatives.
N/A

Item C.12. Securities lending.
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

NOMURA ASSET ACCEPTANCE CORP 2006-AR1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

NOMURA ASSET ACCEPTANCE CORPOR NAA 2006 AR1 4A

d. CUSIP (if any).

65535VSE9

At least one of the following other identifiers:

- ISIN

US65535VSE91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

54567.110000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

44882.350000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0005263

Item C.3. Payoff profile.

a. Payoff profile. (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.	6.76216

c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). NOMURA ASSET ACCEPTANCE CORP 2007-1
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4
- d. CUSIP (if any). 65538PAE8

At least one of the following other identifiers:

- ISIN US65538PAE88

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 170659.100000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 153666.700000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0018020

Item C.3. Payoff profile.

- a. Payoff profile. (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. 6.138

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). NOMURA ASSET ACCEPTANCE CORP 2007-1
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A6
- d. CUSIP (if any). 65538PAG3

At least one of the following other identifiers:

- ISIN US65538PAG37

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 184203.110000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 170624.280000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0020008

Item C.3. Payoff profile.

- a. Payoff profile. (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.

5.82

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 1627427.220000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1595123.280000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0187054

Item C.3. Payoff profile.

a. Payoff profile. (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: 533

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 10/43 0.5
d. CUSIP (if any).	ACI1RSH20

At least one of the following other identifiers:

- ISIN	DK0002047141

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	17102107.920000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1809449.540000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0212187

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2043-10-01

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: 534

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 10/47 2.5
d. CUSIP (if any).	ACI0CR3W9

At least one of the following other identifiers:

- ISIN	DK0002030683

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	3416.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	417.420000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000049

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer 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.	2047-10-01
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: 535

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

d. CUSIP (if any).	ACI1N7374

At least one of the following other identifiers:

- ISIN	DK0002047224

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	13112.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1295.570000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000152

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 536

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).	ACI1WZT66

At least one of the following other identifiers:

- ISIN	DK0002050442

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	171971190.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	16813779.870000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1971688

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 537

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

10700000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Denmark Krone

e. Value. (4)

927597.760000

f. Exchange rate.

7.054500

g. Percentage value compared to net assets of the Fund.

0.0108776

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 538

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). BL6K5DIII

At least one of the following other identifiers:

- ISIN DK0002050368

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1.690000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Denmark Krone
- e. Value. [\(4\)](#) 0.180000
- 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.	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: 539

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 144A REGS 10/53 2

d. CUSIP (if any).

ACI22CN07

At least one of the following other identifiers:

- ISIN

DK0002051093

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

8894312.780000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Denmark Krone

e. Value. (4)

957924.720000

f. Exchange rate.

7.054500

g. Percentage value compared to net assets of the Fund.

0.0112332

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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. 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: 540

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 REGS 10/50 1
d. CUSIP (if any).	BK99HJII9

At least one of the following other identifiers:

- ISIN	DK0002044551

Item C.2. Amount of each investment.

Balance. (2).

a. Balance	129582236.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	Denmark Krone
e. Value. (4).	12946192.090000

f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1518150

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 541

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- NOVASTAR HOME EQUITY LOAN 2005-1

N/A

NOVASTAR HOME EQUITY LOAN NHIEL 2005 1 M5

66987XGJ8

At least one of the following other identifiers:

- ISIN
- US66987XGJ81

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 695011.370000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	695274.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0081532

Item C.3. Payoff profile.

a. Payoff profile. (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.	6.5142

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NOVASTAR HOME EQUITY LOAN 2005-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NOVASTAR HOME EQUITY LOAN NHEL 2005 3 M2
d. CUSIP (if any).	66987XGY5

At least one of the following other identifiers:

- ISIN	US66987XGY58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	486199.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	478047.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0056059

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.1392
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	NOVASTAR HOME EQUITY LOAN 2006-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NOVASTAR HOME EQUITY LOAN NHLE 2006 5 A2C
d. CUSIP (if any).	66988YAD4

At least one of the following other identifiers:

- ISIN	US66988YAD40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1264770.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	388112.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045512

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.7742

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: 544

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 10/43 0.5

d. CUSIP (if any).

ACI1RMVS0

At least one of the following other identifiers:

- ISIN

DK0009527103

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

124970250.660000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Denmark Krone

e. Value. (4)

13205717.430000

f. Exchange rate.

7.054500

g. Percentage value compared to net assets of the Fund.

0.1548584

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2043-10-01

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: 545

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 10/47 2.5
- d. CUSIP (if any). ACI09WV27

At least one of the following other identifiers:

- ISIN DK0009798803

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 19575.850000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Denmark Krone
- e. Value. (4) 2391.690000
- f. Exchange rate. 7.054500
- g. Percentage value compared to net assets of the Fund. 0.0000280

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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. 2047-10-01

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: 546

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

321964377.090000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Denmark Krone

e. Value. (4)

32091237.740000

f. Exchange rate.

7.054500

g. Percentage value compared to net assets of the Fund.

0.3763217

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

DENMARK

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level 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: 547

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 3697982.740000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) Denmark Krone
- e. Value. [\(4\)](#) 363893.100000
- f. Exchange rate. 7.054500

g. Percentage value compared to net assets of the Fund.	0.0042672

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 548

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	32970.830000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	3002.610000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0000352

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 549

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).	ACI1NN643

At least one of the following other identifiers:

- ISIN	DK0009528424

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	366793401.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	35894481.500000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.4209209

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 550

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	131246751.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	13695750.020000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.1606048

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 551

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).	ACI1X30Y6

At least one of the following other identifiers:

- ISIN	DK0009532020

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2493181.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	215882.880000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0025316

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 552

Item C.1. Identification of investment.

a. Name of issuer (if any).

OAK HILL EUROPEAN CREDIT PARTNERS VII DAC 18-7A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

OAK HILL EUROPEAN CREDIT PARTN OHECP 2018 7A AR 144A

d. CUSIP (if any).

ACI1WXMN1

At least one of the following other identifiers:

- ISIN

XS2330054953

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

10496765.350000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

10931819.840000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.1281933

Item 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. 2031-10-20

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 4.445

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). OAKTREE CLO 2019-1A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. OAKTREE CLO LTD OAKCL 2019 1A A1R 144A
- d. CUSIP (if any). 67401XAS0

At least one of the following other identifiers:

- ISIN US67401XAS09

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3450000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3423722.280000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0401487

Item 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.	2030-04-22
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.71718
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). OCP EURO CLO DAC 2017-2A
b. LEI (if any) of issuer. (1) N/A
c. Title of the issue or description of the investment. OCP EURO CLO OCPE 2017 2A A 144A
d. CUSIP (if any). ACI0YSL94

At least one of the following other identifiers:

- ISIN XS1577951632

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 664729.140000
b. Units Principal amount
c. Description of other units.
d. Currency. (3) Euro Member Countries
e. Value. (4) 698329.500000
f. Exchange rate. 0.945900
g. Percentage value compared to net assets of the Fund. 0.0081890

Item 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. 2032-01-15
b. Coupon.

i. Coupon category. (13) Floating
ii. Annualized rate. 4.483
c. Currently in default? ☐ Yes ☒ No
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No
ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	OCTAGON INVESTMENT PARTNERS XXI LTD 2014-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OCTAGON INVESTMENT PARTNERS XX OCT21 2014 1A AAR3 144A
d. CUSIP (if any).	67590QBK2

At least one of the following other identifiers:

- ISIN	US67590QBK22

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)	4780720.850000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0560617

Item 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.

2031-02-14

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.63076

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 556

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- OCTAGON LOAN FUNDING LTD 2014-1A

N/A

OCTAGON LOAN FUNDING LTD OCTLF 2014 1A ARR 144A

67590RAY1

At least one of the following other identifiers:

- ISIN

US67590RAY18

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 320000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	319605.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0037479

Item 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.	2031-11-18
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.82084
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	OPTION ONE MORTGAGE LOAN TRUST 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2007 3 2A3
d. CUSIP (if any).	68402BAD8

At least one of the following other identifiers:

- ISIN	US68402BAD82

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	6771857.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3399472.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0398643

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.6742
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	OSD CLO 2021-23A LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OSD CLO 2021 23 LTD OSD 2021 23A A 144A
d. CUSIP (if any).	671026AA0

At least one of the following other identifiers:

- ISIN	US671026AA06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2354104.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2341778.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0274611

Item 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.

2031-04-17
- b. Coupon.
- i. Coupon category. [\(13\)](#)

Floating
- ii. Annualized rate.

6.43957
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

OZLM VIII LTD 2014-8A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

OZLM LTD OZLM 2014 8A A1R3 144A

d. CUSIP (if any).

67107FBL0

At least one of the following other identifiers:

- ISIN

US67107FBL04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4923713.050000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4925465.740000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0577591

Item 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.	2029-10-17

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.54957

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). OZLM XI LTD 2015-11A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. OZLM LTD OZLM 2015 11A A1R 144A
- d. CUSIP (if any). 67109UAS1

At least one of the following other identifiers:

- ISIN US67109UAS15

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3621956.590000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3625480.030000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0425146

Item 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. 2030-10-30

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.88073

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). OZLM XXIV LTD 2019-24A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. OZLM LTD OZLM 2019 24A A1AR 144A
- d. CUSIP (if any). 67113DAW4

At least one of the following other identifiers:

- ISIN US67113DAW48

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 4600000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4538627.670000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0532228

Item 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.	2032-07-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.74775

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). PALMER SQUARE CLO LTD 2018-2
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. PALMER SQUARE CLO LTD PLMRS 2018 2A A1A 144A
- d. CUSIP (if any). 69688MAA3

At least one of the following other identifiers:

- ISIN US69688MAA36

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. [\(4\)](#) 2598069.660000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0304666

Item 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.	2031-07-16

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.66957

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ALLEGRO CLO IX LTD 2018-3A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ALLEGRO CLO LTD ALLEG 2018 3A A 144A
d. CUSIP (if any).	01750NAA7

At least one of the following other identifiers:

- ISIN	US01750NAA72

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)	2792986.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0327523

Item 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.	2031-10-16

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.73457
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PALMER SQUARE EUROPEAN LOAN FUNDING 22-2A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PALMER SQUARE EUROPEAN LOAN FU PSTET 2022 2A A 144A
d. CUSIP (if any).	ACI24FF23

At least one of the following other identifiers:

- ISIN	XS2459151283

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	5823539.760000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	6093846.570000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0714602

Item 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.	4.713
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). PALMER SQUARE EUROPEAN LOAN FUNDING 22-3A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	PALMER SQUARE EUROPEAN LOAN FU PSTET 2022 3A A 144A

d. CUSIP (if any).	ACI28QN42

At least one of the following other identifiers:

- ISIN	XS2531943160

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	38690576.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	41007756.760000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.4808823

Item 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.	2032-04-12

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

5.611

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PALMER SQUARE LOAN FUNDING 2021-2 LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 2A A1 144A
d. CUSIP (if any).	69702DAA5

At least one of the following other identifiers:

- ISIN	US69702DAA54

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	251879.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	250757.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0029405

Item 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. 2029-05-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.44137

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

PALMER SQUARE LOAN FUNDING 2021-3

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 3A A1 144A

d. CUSIP (if any).

69702BAA9

At least one of the following other identifiers:

- ISIN

US69702BAA98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12089157.950000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12040884.490000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1411989

Item 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. 2029-07-20

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.38775

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). PARK PLACE SEC INC 2005-WHQ2
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. PARK PLACE SECURITIES INC PPSI 2005 WHQ2 M4
- d. CUSIP (if any). 70069FHX8

At least one of the following other identifiers:

- ISIN US70069FHX87

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 8391000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 7567847.930000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0887453

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.

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: 569

Item C.1. Identification of investment.

a. Name of issuer (if any).

ALLIANCE BANCORP TRUST 2007-OA1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ALLIANCE BANCORP TRUST ALBT 2007 OA1 A1

d. CUSIP (if any).

01852TAA1

At least one of the following other identifiers:

- ISIN

US01852TAA16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3253850.530000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2709263.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0317705

Item C.3. Payoff profile.

a. Payoff profile. (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)

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: 570

Item C.1. Identification of investment.

- a. Name of issuer (if any).

PARK PLACE SEC INC 2005-WHQ4
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

PARK PLACE SECURITIES INC PPSI 2005 WHQ4 M2
- d. CUSIP (if any).

70069FMT1

At least one of the following other identifiers:

- ISIN

US70069FMT11

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

1933851.300000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

1852428.420000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0217227

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.1692

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 571

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- PARK PLACE SECURITIES INC 2004-WCW2

N/A

PARK PLACE SECURITIES INC PPSI 2004 WCW2 M3

70069FAZ0

At least one of the following other identifiers:

- ISIN

US70069FAZ09

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

2484053.180000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2422298.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0284054

Item C.3. Payoff profile.

a. Payoff profile. (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.	6.4842

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

PARK PLACE SECURITIES INC 2004-WHQ2

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

PARK PLACE SECURITIES INC PPSI 2004 WHQ2 M5

d. CUSIP (if any).

70069FEM5

At least one of the following other identifiers:

- ISIN	US70069FEM59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1635736.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1446504.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0169626

Item C.3. Payoff profile.

a. Payoff profile. (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.

7.1592
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ALME LOAN FUNDING III DAC 3A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ALME LOAN FUNDING LTD ALME 3A ARRE 144A
d. CUSIP (if any).	ACI26NDV2

At least one of the following other identifiers:

- ISIN	XS2114310670

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	525024.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	549992.670000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0064496

Item 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. 2032-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 4.413

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

RAD CLO LTD 2019-5A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

RAD CLO LTD RAD 2019 5A AR 144A

d. CUSIP (if any).

74923EAA6

At least one of the following other identifiers:

- ISIN

US74923EAA64

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)

2493234.030000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0292372

Item 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.	2032-07-24

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.72718

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 A1
d. CUSIP (if any).	761118EN4

At least one of the following other identifiers:

- ISIN	US761118EN47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	37766.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27916.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003274

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.7342

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: 576

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 04/47 2.5
- d. CUSIP (if any). ACI0B2V53

At least one of the following other identifiers:

- ISIN DK0009292559

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 8405.530000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) Denmark Krone
- e. Value. (4) 1029.020000
- f. Exchange rate. 7.054500
- g. Percentage value compared to net assets of the Fund. 0.0000121

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

DENMARK

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2047-04-01

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: 577

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 67709186.490000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) Denmark Krone

e. Value. [\(4\)](#) 6748795.070000

f. Exchange rate. 7.054500

g. Percentage value compared to net assets of the Fund.	0.0791405

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 578

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
d. CUSIP (if any).	BL63VKII4

At least one of the following other identifiers:

- ISIN	DK0004616281

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	29710628.640000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	2923703.250000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0342852

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 579

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
d. CUSIP (if any).	BL63VNII8

At least one of the following other identifiers:

- ISIN	DK0004616018

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	2812.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	256.130000
f. Exchange rate.	7.054500
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)	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: 580

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).	ACI1WVDP0
At least one of the following other identifiers:	
- ISIN	DK0004619384

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	7747856.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	757240.420000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0088799

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 581

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	19156893.740000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Denmark Krone
e. Value. (4)	1998962.510000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0234411

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 582

Item C.1. Identification of investment.

a. Name of issuer (if any).

AMBAC ASSURANCE CORPORATION

b. LEI (if any) of issuer. (1)

549300RYRVPPB8NC636

c. Title of the issue or description of the investment.

AMBAC ASSURANCE CORP SUBORDINATED 144A 12/99 5.1

d. CUSIP (if any).

023138AA8

At least one of the following other identifiers:

- ISIN

US023138AA88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1.440000

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)

Debt

b. Issuer type. (7)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2099-12-31

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.1

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: 583

Item C.1. Identification of investment.

- a. Name of issuer (if any). REGATTA VIII FUNDING LTD 2017-1A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. REGATTA VIII FUNDING LTD REGT8 2017 1A A 144A
- d. CUSIP (if any). 75888KAA2

At least one of the following other identifiers:

- ISIN US75888KAA25

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 11902622.580000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 11900658.050000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1395545

Item 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.	2030-10-17
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.81957
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

RENAISSANCE HOME EQUITY LOAN TR 2007-3

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 2007 3 AF1

d. CUSIP (if any).

75971FAD5

At least one of the following other identifiers:

- ISIN

US75971FAD50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

30790644.150000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

12965084.270000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1520366

Item C.3. Payoff profile.

a. Payoff profile. (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. 6.5342
c. Currently in default? ☐ Yes ☒ No
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No
ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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

2475738.800000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

581817.930000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0068228

Item C.3. Payoff profile.

a. Payoff profile. (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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 586

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- RESIDENTIAL ACCREDIT LOANS 2007-QH8

N/A

RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QH8 A

74924EAA5

At least one of the following other identifiers:

- ISIN

US74924EAA55

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

2886238.940000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2489857.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0291976

Item C.3. Payoff profile.

a. Payoff profile. (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: 587

Item C.1. Identification of investment.

a. Name of issuer (if any).	RESIDENTIAL ACCREDIT LOANS INC 2005-QO2
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 QO2 A1
d. CUSIP (if any).	761118HU5

At least one of the following other identifiers:

- ISIN	US761118HU52

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	81005.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70043.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008214

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-09-25

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

5.98567
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ACCREDIT LOANS INC 2005-QO4
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 QO4 2A1
d. CUSIP (if any).	761118NN4

At least one of the following other identifiers:

- ISIN	US761118NN46

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	624808.840000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	481123.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0056420

Item C.3. Payoff profile.

a. Payoff profile. (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. 2045-12-25

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: 589

Item C.1. Identification of investment.

a. Name of issuer (if any).

RESIDENTIAL ASSET SEC CORP 2006-EMX7

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 EMX7 A4

d. CUSIP (if any).

74924TAD6

At least one of the following other identifiers:

- ISIN

US74924TAD63

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4105803.060000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3637154.790000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0426515

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.9142

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: 590

Item C.1. Identification of investment.

a. Name of issuer (if any).	RESIDENTIAL ASSET SEC TRUST 2003-A5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ASSET SECURITIZATI RAST 2003 A5 A2
d. CUSIP (if any).	45660NQA6

At least one of the following other identifiers:

- ISIN	US45660NQA62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	43742.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40932.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004800

Item C.3. Payoff profile.

a. Payoff profile. (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. [\(13\)](#) 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: 591

Item C.1. Identification of investment.

- a. Name of issuer (if any). RESIDENTIAL ASSET SEC TRUST 2005-A5
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. RESIDENTIAL ASSET SECURITIZATI RAST 2005 A5 A3
- d. CUSIP (if any). 45660LJZ3

At least one of the following other identifiers:

- ISIN US45660LJZ31

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 4178703.960000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 2796425.880000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0327926

Item C.3. Payoff profile.

- a. Payoff profile. (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.

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: 592

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 55586.590000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 16398.950000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0001923

Item C.3. Payoff profile.

a. Payoff profile. (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: 593

Item C.1. Identification of investment.

a. Name of issuer (if any).	RESIDENTIAL ASSET SECURITIZATION TRUST 2007-A6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A6 2A1
d. CUSIP (if any).	76114CAG1

At least one of the following other identifiers:

- ISIN	US76114CAG15

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1794427.500000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	408816.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0047940

Item C.3. Payoff profile.

a. Payoff profile. (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.	6.5
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: 594

Item C.1. Identification of investment.

a. Name of issuer (if any).	RESIDENTIAL MORTGAGE SECURITIES 32 PLC 32A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL MORTGAGE SECURITIE RMS 32A A 144A
d. CUSIP (if any).	ACI1PKR28

At least one of the following other identifiers:

- ISIN	XS2207321931

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8392336.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	10264225.210000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.1203646

Item C.3. Payoff profile.

a. Payoff profile. (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.	2070-06-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.44182
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

ROMARK CLO LTD 2017-1A

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.	ROMARK CLO LTD RMRK 2017 1A A1R 144A
d. CUSIP (if any).	77587UAL6

At least one of the following other identifiers:

- ISIN	US77587UAL61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6515623.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6492871.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0761394

Item 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.	2030-10-23

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

6.63718

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SALOMON BROTHERS MTGE SEC VII 2003-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SALOMON BROTHERS MORTGAGE SECU SBM7 2003 1 A1 144A
d. CUSIP (if any).	79549AYP8

At least one of the following other identifiers:

- ISIN	US79549AYP82

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	150966.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96163.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011277

Item C.3. Payoff profile.

a. Payoff profile. (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. 2033-09-25

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: 597

Item C.1. Identification of investment.

a. Name of issuer (if any).

SARANAC CLO II LTD 2014-2A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

SARANAC CLO LTD SRANC 2014 2A A1AR 144A

d. CUSIP (if any).

80317EAA7

At least one of the following other identifiers:

- ISIN

US80317EAA73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

988368.490000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

985258.510000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0115538

Item 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. 2029-11-20

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.87137

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 1500000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1495952.790000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0175425

Item 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: 599

Item C.1. Identification of investment.

a. Name of issuer (if any). SAXON ASSET SECURITIES TRUST 2005-1

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. SAXON ASSET SECURITIES TRUST SAST 2005 1 M2

d. CUSIP (if any). 805564RN3

At least one of the following other identifiers:

- ISIN US805564RN38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 361761.510000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 337293.990000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0039553

Item C.3. Payoff profile.

a. Payoff profile. (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.

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: 600

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SAXON ASSET SECURITIES TRUST 2005-4
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

SAXON ASSET SECURITIES TRUST SAST 2005 4 M3
- d. CUSIP (if any).

805564TL5

At least one of the following other identifiers:

- ISIN

US805564TL53

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

1915000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

1517844.510000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0177992

Item C.3. Payoff profile.

a. Payoff profile. (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.

2037-11-25

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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 601

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- SECURITIZED ASSET BACKED REC 2006-HE1

N/A

SECURITIZED ASSET BACKED RECEI SABR 2006 HE1 A2C

81376YAD3

At least one of the following other identifiers:

- ISIN
- US81376YAD31

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 3054860.080000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1055152.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0123734

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.7542

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: 602

Item C.1. Identification of investment.

a. Name of issuer (if any).

SEGOVIA EUROPEAN CLO 6-2019 DAC 19-6A

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

SEGOVIA EUROPEAN CLO 6 2019 SEGOV 2019 6A AR 144A

d. CUSIP (if any).

ACI1YTXT3

At least one of the following other identifiers:

- ISIN	XS2357554679

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3900000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4061281.500000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0476251

Item 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.	2032-07-20

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

4.585
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SEQUOIA MORTGAGE TRUST 10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SEQUOIA MORTGAGE TRUST SEMT 10 1A
d. CUSIP (if any).	81743VAA1

At least one of the following other identifiers:

- ISIN	US81743VAA17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12780.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11939.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001400

Item C.3. Payoff profile.

a. Payoff profile. (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. 2027-10-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.23932

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

SEQUOIA MORTGAGE TRUST 10

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

SEQUOIA MORTGAGE TRUST SEMT 10 2A1

d. CUSIP (if any).

81743VAB9

At least one of the following other identifiers:

- ISIN

US81743VAB99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

9839.420000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

9170.260000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0001075

Item C.3. Payoff profile.

a. Payoff profile. (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.	2027-10-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.19932

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). SEQUOIA MORTGAGE TRUST 11
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. SEQUOIA MORTGAGE TRUST SEMT 11 A
- d. CUSIP (if any). 81744AAA6

At least one of the following other identifiers:

- ISIN US81744AAA60

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 17005.800000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 15125.170000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0001774

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2032-12-20

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.33932

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). SEQUOIA MORTGAGE TRUST 2004-3
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. SEQUOIA MORTGAGE TRUST SEMT 2004 3 A
- d. CUSIP (if any). 81744FAZ0

At least one of the following other identifiers:

- ISIN US81744FAZ09

Item C.2. Amount of each investment.

- Balance. [\(2\)](#)
- a. Balance 44378.530000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 43153.250000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0005060

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.

2034-05-20

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

5.91129

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 339952.800000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 286855.370000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0033638

Item C.3. Payoff profile.

a. Payoff profile. (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: 608

Item C.1. Identification of investment.

a. Name of issuer (if any).	SEQUOIA MORTGAGE TRUST 5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SEQUOIA MORTGAGE TRUST SEMT 5 A
d. CUSIP (if any).	81743WAA9

At least one of the following other identifiers:

- ISIN	US81743WAA99

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	7802.860000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7360.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000863

Item C.3. Payoff profile.

a. Payoff profile. (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.	2026-10-19
b. Coupon.	

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.14156
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SIGNAL PEAK CLO 6 LTD 2018-5A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SIGNAL PEAK CLO, LLC SPEAK 2018 5A A 144A
d. CUSIP (if any).	56844YAA5

At least one of the following other identifiers:

- ISIN	US56844YAA55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1564470.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1560209.210000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0182960

Item 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.	2031-04-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.72282
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). SLM STUDENT LOAN TRUST 2008-7

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.

SLM STUDENT LOAN TRUST SLMA 2008 7 A4

d. CUSIP (if any).

78445FAD7

At least one of the following other identifiers:

- ISIN

US78445FAD78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4732085.560000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4646993.200000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0544935

Item 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.

2049-07-25

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

6.21614

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	SOUND POINT CLO IX LTD 2015-2A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SOUND POINT CLO LTD SNDPT 2015 2A ARRR 144A
d. CUSIP (if any).	83609GBN4

At least one of the following other identifiers:

- ISIN	US83609GBN43

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	7000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6904024.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0809609

Item 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. 2032-07-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.79775

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

SOUND POINT CLO XII LTD 2016-2A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

SOUND POINT CLO LTD SNDPT 2016 2A AR2 144A

d. CUSIP (if any).

83610CAW1

At least one of the following other identifiers:

- ISIN

US83610CAW10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1465493.710000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1467108.430000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0172042

Item 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. 2028-10-20

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.63775

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). SOUND POINT CLO XIV LTD 2016-3A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. SOUND POINT CLO LTD SNDPT 2016 3A AR2 144A
- d. CUSIP (if any). 83609NAN0

At least one of the following other identifiers:

- ISIN US83609NAN03

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 27559.230000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 27592.260000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0003236

Item 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.	2029-01-23
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.59718
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). SOUND POINT CLO XV LTD 2017-1A

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 1A ARR 144A

d. CUSIP (if any). 83609RAL5

At least one of the following other identifiers:

- ISIN US83609RAL50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 2634518.490000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2633639.480000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0308837

Item 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.

2029-01-23

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.50718

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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

7240659.440000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

7224103.380000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0847143

Item 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: 616

Item C.1. Identification of investment.

- a. Name of issuer (if any).

SOUNDS POINT CLO IV-R LTD 2013-3RA
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

SOUND POINT CLO LTD SNDPT 2013 3RA A 144A
- d. CUSIP (if any).

83609YAC0

At least one of the following other identifiers:

- ISIN

US83609YAC03

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

2287000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2272176.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0266449

Item 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.	6.7215
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	230748.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	189955.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0022275

Item C.3. Payoff profile.

a. Payoff profile. (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: 618

Item C.1. Identification of investment.

a. Name of issuer (if any).	SOUNDVIEW HOME EQUITY LOAN TR 2007-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 2007 OPT2 2A3
d. CUSIP (if any).	83613DAD8

At least one of the following other identifiers:

- ISIN	US83613DAD84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2884509.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2443125.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0286496

Item C.3. Payoff profile.

a. Payoff profile. (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) 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: 619

Item C.1. Identification of investment.

a. Name of issuer (if any).

AMERICAN HOME MORTGAGE ASSETS 2006-4

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 4 1A12

d. CUSIP (if any).

02660LAB6

At least one of the following other identifiers:

- ISIN

US02660LAB62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4331270.130000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2307673.010000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0270612

Item C.3. Payoff profile.

a. Payoff profile. (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.	2046-10-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	5.6442

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ST PAULS CLO 4A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ST PAULS CLO SPAUL 4A ARR1 144A
d. CUSIP (if any).	ACI217GH0

At least one of the following other identifiers:

- ISIN	XS2400757501

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3879880.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4029257.560000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0472496

Item 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. 2030-04-25

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 4.551

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). STARWOOD PROPERTY MORTGAGE TRUST 2019-FL1
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. STARWOOD COMMERCIAL MORTGAGE T STWD 2019 FL1 A 144A
- d. CUSIP (if any). 78485WAA7

At least one of the following other identifiers:

- ISIN US78485WAA71

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 9031258.080000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 8964399.680000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1051221

Item 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.	2038-07-15

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.52668

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). STRATUS CLO 2021-2A LTD
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. STRATUS CLO STRAS 2021 2A A 144A
- d. CUSIP (if any). 86315TAA3

At least one of the following other identifiers:

- ISIN US86315TAA34

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 2588343.600000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2580671.880000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0302626

Item 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.	2029-12-28

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.48775

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRATUS CLO 2021-3A LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRATUS CLO STRAS 2021 3A A 144A
d. CUSIP (if any).	86315WAA6

At least one of the following other identifiers:

- ISIN	US86315WAA62

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	6770587.710000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6745689.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0791041

Item 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.	2029-12-29

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.53775
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible? ☐ Yes ☐ No
- ii. Contingent convertible? ☐ Yes ☐ No
- iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

- iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

- v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). STRUCTURED ADJ RATE MTG LN 2004-19
- 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 19 2A1
- d. CUSIP (if any). 863579JG4

At least one of the following other identifiers:

- ISIN US863579JG47

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	11218.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9348.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001096

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	6.02567
c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

STRUCTURED ADJ RATE MTGE LOAN 2005-21

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 21 3A1

d. CUSIP (if any).	863579B49

At least one of the following other identifiers:

- ISIN	US863579B491

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	38837.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34148.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004005

Item C.3. Payoff profile.

a. Payoff profile. (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.

3.66546

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ADJ RATE MTGE LOAN 2006-8
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ADJUSTABLE RATE MOR SARM 2006 8 1A2
d. CUSIP (if any).	86361JAB6

At least one of the following other identifiers:

- ISIN	US86361JAB61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	311691.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	210894.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024731

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.21699

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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

1007.450000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

935.630000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0000110

Item C.3. Payoff profile.

a. Payoff profile. (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: 628

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 4A2
- d. CUSIP (if any). 86359BGG0

At least one of the following other identifiers:

- ISIN US86359BGG05

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 73543.970000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 68748.320000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0008062

Item C.3. Payoff profile.

- a. Payoff profile. (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: 629

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 869.500000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 836.390000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0000098

Item C.3. Payoff profile.

a. Payoff profile. (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: 630

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	45963.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	39352.510000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0004615

Item C.3. Payoff profile.

a. Payoff profile. (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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 631

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- STRUCTURED ADJUSTABLE RT MTGE LN 2005-18

N/A

STRUCTURED ADJUSTABLE RATE MOR SARM 2005 18 6A1

863579XK9

At least one of the following other identifiers:

- ISIN
- US863579XK92

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 133503.950000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	117978.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013835

Item C.3. Payoff profile.

a. Payoff profile. (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: 632

Item C.1. Identification of investment.

a. Name of issuer (if any).	STRUCTURED ADJUSTABLE RT MTGE LN 2007-9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STRUCTURED ADJUSTABLE RATE MOR SARM 2007 9 1A1
d. CUSIP (if any).	86364JAA5

At least one of the following other identifiers:

- ISIN	US86364JAA51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	157633.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	135769.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0015921

Item C.3. Payoff profile.

a. Payoff profile. (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.

7.40353
- c. Currently in default?

☒ Yes ☐ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ARM LOAN TRUST 2005-19XS
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 19XS 1A1
d. CUSIP (if any).	863579YR3

At least one of the following other identifiers:

- ISIN	US863579YR37

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	285181.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	258115.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030268

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.7542

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: 634

Item C.1. Identification of investment.

a. Name of issuer (if any).

STRUCTURED ASSEET MTGE INV INC 2002-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 2002 AR3 A1

d. CUSIP (if any).

86358HNX3

At least one of the following other identifiers:

- ISIN

US86358HNX34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

33119.120000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

31676.590000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0003715

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-09-19

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.10156

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). STRUCTURED ASSET INVESTMENT LN TR 2004-2
- 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 2 A4
- d. CUSIP (if any). 86358EGW0

At least one of the following other identifiers:

- ISIN US86358EGW03

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 152949.790000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 147740.820000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0017325

Item C.3. Payoff profile.

- a. Payoff profile. (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. 2034-03-25

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.1392

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). STRUCTURED ASSET MORTGAGE INV 2005-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 2005 AR4 A1
- d. CUSIP (if any). 86359LLZ0

At least one of the following other identifiers:

- ISIN US86359LLZ03

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 113591.640000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 90421.510000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0010603

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	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: 637

Item C.1. Identification of investment.

- a. Name of issuer (if any). STRUCTURED ASSET MTG INV INC 2004-AR1
- 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 AR1 1A2
- d. CUSIP (if any). 86359LAQ2

At least one of the following other identifiers:

- ISIN US86359LAQ23

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 62025.520000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 57538.460000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0006747

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-03-19

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.14156

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). STRUCTURED ASSET MTG INV INC 2004-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 2004 AR5 1A1
- d. CUSIP (if any). 86359LDX4

At least one of the following other identifiers:

- ISIN US86359LDX47

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 22582.910000
- b. Units Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20979.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002460

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-10-19
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.10156
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET MTG INV INC 2005-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 2005 AR5 A1
d. CUSIP (if any).	86359LPD5

At least one of the following other identifiers:

- ISIN	US86359LPD54

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	50598.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45245.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005306

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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.	2035-07-19
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.94156
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). STRUCTURED ASSET MTG INV INC 2005-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 2005 AR5 A2

d. CUSIP (if any).

86359LPE3

At least one of the following other identifiers:

- ISIN

US86359LPE38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

20207.160000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

19255.670000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0002258

Item C.3. Payoff profile.

a. Payoff profile. (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.

2035-07-19

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

5.94156

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET MTG INV INC 2005-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 2005 AR5 A3
d. CUSIP (if any).	86359LPF0

At least one of the following other identifiers:

- ISIN	US86359LPF03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200594.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	180328.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021146

Item C.3. Payoff profile.

a. Payoff profile. (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. 2035-07-19

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.94156

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

STRUCTURED ASSET MTG INV INC 2006-AR1

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 AR1 3A1

d. CUSIP (if any).

86359LTG4

At least one of the following other identifiers:

- ISIN

US86359LTG40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

136649.450000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

105640.620000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0012388

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.8942

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 11A1
- d. CUSIP (if any). 86360KAA6

At least one of the following other identifiers:

- ISIN US86360KAA60

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 200994.980000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 174979.050000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0020519

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	2036-04-25
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: 644

Item C.1. Identification of investment.

a. Name of issuer (if any).

STRUCTURED ASSET MTG INV INC 2007-AR2

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 AR2 2A1

d. CUSIP (if any).

86363DAH4

At least one of the following other identifiers:

- ISIN

US86363DAH44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

68110.160000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

22552.770000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0002645

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.6942

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: 645

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

1383707.130000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

897973.350000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0105302

Item C.3. Payoff profile.

a. Payoff profile. (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: 646

Item C.1. Identification of investment.

- a. Name of issuer (if any).

STRUCTURED ASSET SEC CORP 2003-40A
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

STRUCTURED ASSET SECURITIES CO SASC 2003 40A 1A
- d. CUSIP (if any).

86359BEF4

At least one of the following other identifiers:

- ISIN

US86359BEF40

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

969.020000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	909.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000107

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	7.2435
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET SEC CORP 2005-7XS
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 7XS 2A1A
d. CUSIP (if any).	86359B7K1

At least one of the following other identifiers:

- ISIN	US86359B7K13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	34678.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34044.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003992

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-04-25

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

6.94416
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	STRUCTURED ASSET SEC CORP 2006-GEL4
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 GEL4 M1 144A
d. CUSIP (if any).	86361NAD3

At least one of the following other identifiers:

- ISIN	US86361NAD30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1428468.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1379009.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0161711

Item C.3. Payoff profile.

a. Payoff profile. (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. 6.0042

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

STRUCTURED ASSET SECUR CORP 2006-OPT1

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 OPT1 M1

d. CUSIP (if any).

86359UAG4

At least one of the following other identifiers:

- ISIN

US86359UAG40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

18854790.690000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

15319540.060000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1796464

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-04-25

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: 650

Item C.1. Identification of investment.

a. Name of issuer (if any).	SYMPHONY CLO XVII LTD 2016-17A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SYMPHONY CLO LTD SYMP 2016 17A AR 144A
d. CUSIP (if any).	87165UAN1

At least one of the following other identifiers:

- ISIN	US87165UAN19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	309928.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	310305.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0036388

Item 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. 2028-04-15

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: 651

Item C.1. Identification of investment.

a. Name of issuer (if any).

TBW MTGE BACKED PASS THRU CERT 2006-4

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 4 A6

d. CUSIP (if any).

872224AG5

At least one of the following other identifiers:

- ISIN

US872224AG53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1230257.810000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

35349.120000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0004145

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.47

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). AMERIQUEST MORTGAGE SEC 2005-R3

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. AMERIQUEST MORTGAGE SECURITIES AMSI 2005 R3 M4

d. CUSIP (if any). 03072SA21

At least one of the following other identifiers:

- ISIN US03072SA214

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 765951.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 751360.630000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0088109

Item C.3. Payoff profile.

a. Payoff profile. (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.	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: 653

Item C.1. Identification of investment.

a. Name of issuer (if any).	THL CREDIT WIND RIVER 2019-3 CLO LTD
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WIND RIVER CLO LTD WINDR 2019 3A AR 144A
d. CUSIP (if any).	97314JAA3

At least one of the following other identifiers:

- ISIN	US97314JAA34

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	10300000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10241051.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1200929

Item 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.	2031-04-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.64957
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TORO EUROPEAN CLO 5 DAC 5A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TORO EUROPEAN CLO TCLO 5A A 144A
d. CUSIP (if any).	ACI2773P0

At least one of the following other identifiers:

- ISIN	XS1766720137

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	2254705.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2359514.600000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0276691

Item 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: 655

Item C.1. Identification of investment.

a. Name of issuer (if any). TORO EUROPEAN CLO 5 DAC 5A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment.	TORO EUROPEAN CLO TCLO 5A ANV 144A
d. CUSIP (if any).	ACI1RL4C7
At least one of the following other identifiers:	
- ISIN	XS1766720210

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4178539.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4372776.670000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0512779

Item 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: 656

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	12505617.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United Kingdom Pound
e. Value. (4)	15274253.680000
f. Exchange rate.	0.819600
g. Percentage value compared to net assets of the Fund.	0.1791153

Item C.3. Payoff profile.

a. Payoff profile. (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: 657

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

9300000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

9090750.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.1066038

Item 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: 658

Item C.1. Identification of investment.

- a. Name of issuer (if any). TRALEE CLO VII LTD
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. TRALEE CDO LTD TRAL 2021 7A A1 144A
- d. CUSIP (if any). 89288CAA7

At least one of the following other identifiers:

- ISIN US89288CAA71

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 5100000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5040161.290000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0591040

Item 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.

2034-04-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.93282

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). AMMC CLO 22 LTD 2018-22A

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. AMERICAN MONEY MANAGEMENT CORP AMMC 2018 22A A 144A

d. CUSIP (if any). 00177HAA7

At least one of the following other identifiers:

- ISIN US00177HAA77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 4053184.940000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4041127.440000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0473888

Item 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.

2031-04-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.64282

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

AMMC CLO XII LTD 2013-12A
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

AMERICAN MONEY MANAGEMENT CORP AMMC 2013 12A AR2 144A
- d. CUSIP (if any).

00176CAW1

At least one of the following other identifiers:

- ISIN

US00176CAW10

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

4075000.450000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4074204.640000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0477766

Item 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.

2030-11-10

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.57689

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 661

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- UBS GROUP AG

549300SZJ9VS8SGXAN81

UBS GROUP AG SR UNSECURED REGS 01/26 VAR

ACI1V1BM6

At least one of the following other identifiers:

- ISIN
- CH0591979635

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 1240000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	1310662.370000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0153696

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2026-01-16
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.663
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 01/28 VAR
d. CUSIP (if any).	ACI1HYKW8

At least one of the following other identifiers:

- ISIN	CH0517825276

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)	553926.670000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0064957

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2028-01-14

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.0.65

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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.	0.0137107

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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: 664

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 04/32 VAR

d. CUSIP (if any).

ACI24F5W8

At least one of the following other identifiers:

- ISIN

CH1174335740

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)

91213.720000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.0010696

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2032-04-02

b. Coupon.

i. Coupon category. (13)	Floating

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: 665

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 06/27 VAR
- d. CUSIP (if any). BJ5FX5H4

At least one of the following other identifiers:

- ISIN CH0483180946

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. [\(4\)](#) 476671.780000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0055897

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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. 2027-06-24

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

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).

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 09/27 VAR
- d. CUSIP (if any).

ACI27Z6Z3

At least one of the following other identifiers:

- ISIN

CH1211713180

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 Kingdom Pound
- e. Value. (4)

370920.980000
- f. Exchange rate.

0.819600
- g. Percentage value compared to net assets of the Fund.

0.0043496

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

b. Issuer type. [\(7\)](#)

Debt

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

b. Investment ISO country code. [\(9\)](#)

SWITZERLAND

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-09-30

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

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: 667

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 11/29 VAR
- d. CUSIP (if any). ACI21PCV3

At least one of the following other identifiers:

- ISIN CH1142754311

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 Kingdom Pound
- e. Value. [\(4\)](#) 99754.810000
- f. Exchange rate. 0.819600

g. Percentage value compared to net assets of the Fund.	0.0011698

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2029-11-15

b. Coupon.

i. Coupon category. (13)	Floating
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: 668

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	-300000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-248472.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0029137

Item C.3. Payoff profile.

a. Payoff profile. (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: 669

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).	01F0406A0

At least one of the following other identifiers:

- ISIN	US01F0406A02

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	83000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73902421.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8666255

Item C.3. Payoff profile.

a. Payoff profile. (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.	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: 670

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	175330000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	156276559.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.8325955

Item C.3. Payoff profile.

a. Payoff profile. (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: 671

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	166500000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	152932852.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.7933851

Item C.3. Payoff profile.

a. Payoff profile. (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: 672

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

64300000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

62127362.160000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.7285438

Item C.3. Payoff profile.

a. Payoff profile. (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: 673

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).

01F0626A4

At least one of the following other identifiers:

- ISIN

US01F0626A48

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

63600000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

63893156.570000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.7492506

Item C.3. Payoff profile.

- a. Payoff profile. (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.

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: 674

Item C.1. Identification of investment.

a. Name of issuer (if any). ANCHORAGE CAPITAL CLO 11 LTD 2019-11A

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. ANCHORAGE CAPITAL CLO LTD ANCHC 2019 11A AR 144A

d. CUSIP (if any). 03330NAJ3

At least one of the following other identifiers:

- ISIN US03330NAJ37

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) 993468.360000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0116500

Item 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. 2032-07-22

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.74718

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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

37100000.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

37146696.660000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.4356051

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 676

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- ANCHORAGE CAPITAL CLO LTD 2015-6A

N/A

ANCHORAGE CAPITAL CLO LTD ANCHC 2015 6A ARR 144A

03328QAY7

At least one of the following other identifiers:

- ISIN

US03328QAY70

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

6687121.410000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6678642.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0783179

Item 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.	2030-07-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.61957
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ANCHORAGE CAPITAL CLO LTD 2016-9A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ANCHORAGE CAPITAL CLO LTD ANCHC 2016 9A AR2 144A
d. CUSIP (if any).	03328WAS7

At least one of the following other identifiers:

- ISIN US03328WAS70

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)	398047.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0046678

Item 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.	2032-07-15

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

6.70957
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	TREASURY BILL 10/23 0.00000
d. CUSIP (if any).	912797FB8

At least one of the following other identifiers:

- ISIN	US912797FB88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1104000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1101244.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0129139

Item C.3. Payoff profile.

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. 2023-10-19

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: 679

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

377000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

373709.890000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0043824

Item C.3. Payoff profile.

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: 680

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 357000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 354639.340000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0041587

Item C.3. Payoff profile.

- 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: 681

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 295000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 291210.850000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0034149

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

2023-12-28

None

0

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 1136000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1124941.040000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0131918

Item C.3. Payoff profile.

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: 683

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).	912797FU6

At least one of the following other identifiers:

- ISIN	US912797FU69

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	755000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	746893.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0087585

Item C.3. Payoff profile.

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.	2023-12-14

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: 684

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	1016000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1004014.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0117737

Item C.3. Payoff profile.

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: 685

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 01/24 0.625
d. CUSIP (if any).	912828B25

At least one of the following other identifiers:

- ISIN	US912828B253

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	127736700.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	126516131.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.4836063

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-01-15

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: 686

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	28006671.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26940952.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3159263

Item C.3. Payoff profile.

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: 687

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 2.375

d. CUSIP (if any).

912810FR4

At least one of the following other identifiers:

- ISIN

US912810FR42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

244681757.210000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

241777790.920000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

2.8352358

Item C.3. Payoff profile.

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. 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: 688

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 01/26 0.625
- d. CUSIP (if any). 912828N71

At least one of the following other identifiers:

- ISIN US912828N712

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 33269407.200000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 31633817.600000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.3709577

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-01-15
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: 689

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 01/26 2
d. CUSIP (if any). 912810FS2

At least one of the following other identifiers:

- ISIN US912810FS25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 158199588.700000
b. Units Principal amount
c. Description of other units.
d. Currency. (3) United States Dollar
e. Value. (4) 155120915.550000
f. Exchange rate.
g. Percentage value compared to net assets of the Fund. 1.8190437

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2026-01-15

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: 690

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 01/27 0.375
- d. CUSIP (if any).

912828V49

At least one of the following other identifiers:

- ISIN

US912828V491

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

70038544.050000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

65165758.030000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.7641739

Item C.3. Payoff profile.

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.

2027-01-15

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: 691

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 01/27 2.375
- d. CUSIP (if any).

912810PS1

At least one of the following other identifiers:

- ISIN

US912810PS15

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

2617097.760000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2597952.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0304652

Item C.3. Payoff profile.

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.	2027-01-15

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: 692

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	177542925.170000

b. Units	Principal amount

c. Description of other units.

d. Currency. (3)	United States Dollar

e. Value. (4)	163694197.060000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	1.9195793

Item C.3. Payoff profile.

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: 693

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 1.75
d. CUSIP (if any).	912810PV4

At least one of the following other identifiers:

- ISIN	US912810PV44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	278786101.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	270871038.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.1764012

Item C.3. Payoff profile.

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. 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: 694

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 0.875
d. CUSIP (if any).	9128285W6

At least one of the following other identifiers:

- ISIN	US9128285W63

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	251322465.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	233282202.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.7356113

Item C.3. Payoff profile.

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.	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: 695

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 106609197.560000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 107370061.010000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.2590877

Item C.3. Payoff profile.

- 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: 696

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 01/30 0.125
- d. CUSIP (if any). 912828Z37

At least one of the following other identifiers:

- ISIN US912828Z377

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 333632520.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 290987744.750000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 3.4123021

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2030-01-15

Fixed

0.125

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 697

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 01/31 0.125
- d. CUSIP (if any). 91282CBF7

At least one of the following other identifiers:

- ISIN US91282CBF77

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 355012701.960000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 303774446.460000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	3.5622469

Item C.3. Payoff profile.

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.	2031-01-15

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: 698

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	240458998.500000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	201600329.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.3640900

Item C.3. Payoff profile.

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: 699

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	7927704.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7165022.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0840215

Item C.3. Payoff profile.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: 700

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 02/40 2.125
d. CUSIP (if any).	912810QF8

At least one of the following other identifiers:

- ISIN	US912810QF84

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	86105215.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83539004.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.9796300

Item C.3. Payoff profile.

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.	2040-02-15

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: 701

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 02/41 2.125
d. CUSIP (if any).	912810QP6

At least one of the following other identifiers:

- ISIN	US912810QP66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	98792738.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	95659825.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.1217662

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2041-02-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 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: 702

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 02/42 0.75

d. CUSIP (if any).

912810QV3

At least one of the following other identifiers:

- ISIN

US912810QV35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

213809825.400000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

162138802.580000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.9013398

Item C.3. Payoff profile.

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. 2042-02-15

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: 703

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 02/43 0.625
- d. CUSIP (if any). 912810RA8

At least one of the following other identifiers:

- ISIN US912810RA88

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 75283847.810000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 54790112.640000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.6425027

Item C.3. Payoff profile.

- 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.	2043-02-15
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: 704

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 02/44 1.375
d. CUSIP (if any). 912810RF7

At least one of the following other identifiers:

- ISIN US912810RF75

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 275761296.000000
b. Units Principal amount
c. Description of other units.
d. Currency. (3) United States Dollar
e. Value. (4) 230857300.000000
f. Exchange rate.
g. Percentage value compared to net assets of the Fund. 2.7071754

Item C.3. Payoff profile.

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.

2044-02-15

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: 705

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 02/45 0.75
- d. CUSIP (if any).

912810RL4

At least one of the following other identifiers:

- ISIN

US912810RL44

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

191593958.500000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

139450202.750000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.6352793

Item C.3. Payoff profile.

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.

2045-02-15

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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 706

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- UNITED STATES GOVT

254900HROIFWPRGM1V77

TSY INFL IX N/B 02/46 1

912810RR1

At least one of the following other identifiers:

- ISIN
- US912810RR14

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 202159777.440000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	153677500.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.8021173

Item C.3. Payoff profile.

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.	2046-02-15
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).	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 02/47 0.875
d. CUSIP (if any).	912810RW0

At least one of the following other identifiers:

- ISIN	US912810RW09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	177936243.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	129926349.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.5235967

Item C.3. Payoff profile.

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.	2047-02-15

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: 708

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 02/48 1
d. CUSIP (if any).	912810SB5

At least one of the following other identifiers:

- ISIN	US912810SB52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	62600580.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46638246.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5469089

Item C.3. Payoff profile.

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. 2048-02-15

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: 709

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 02/49 1
d. CUSIP (if any).	912810SG4

At least one of the following other identifiers:

- ISIN	US912810SG40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	42895172.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	31707863.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3718260

Item C.3. Payoff profile.

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.	2049-02-15

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: 710

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 02/50 0.25
- d. CUSIP (if any). 912810SM1

At least one of the following other identifiers:

- ISIN US912810SM18

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 98034699.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 57818773.410000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.6780187

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) U.S. Treasury

Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2050-02-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 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: 711

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 02/51 0.125
- d. CUSIP (if any). 912810SV1

At least one of the following other identifiers:

- ISIN US912810SV17

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 114016422.830000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 63599506.520000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.7458071

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2051-02-15

Fixed

0.125

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 712

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 02/52 0.125
- d. CUSIP (if any). 912810TE8

At least one of the following other identifiers:

- ISIN US912810TE82

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 53698557.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 29546777.720000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.3464838

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-02-15

b. Coupon.

i. Coupon category. (13)	Fixed

ii. Annualized rate.	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: 713

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 02/53 1.5
d. CUSIP (if any).	912810TP3

At least one of the following other identifiers:

- ISIN	US912810TP30

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	11003666.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9114067.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1068772

Item C.3. Payoff profile.

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.	2053-02-15

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: 714

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	113849814.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	108621418.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.2737619

Item C.3. Payoff profile.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: 715

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 04/26 0.125
d. CUSIP (if any).	91282CCA7

At least one of the following other identifiers:

- ISIN	US91282CCA71

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	92881323.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	86793145.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.0177901

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-04-15

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: 716

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 04/27 0.125
d. CUSIP (if any).	91282CEJ6

At least one of the following other identifiers:

- ISIN	US91282CEJ62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	63878120.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	58656058.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6878372

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2027-04-15

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: 717

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 04/28 3.625

d. CUSIP (if any).

912810FD5

At least one of the following other identifiers:

- ISIN

US912810FD55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

281736230.660000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

296122961.680000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

3.4725208

Item C.3. Payoff profile.

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. 2028-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

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: 718

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 266090674.370000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 286590890.640000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 3.3607419

Item C.3. Payoff profile.

- 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: 719

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 04/32 3.375
d. CUSIP (if any). 912810FQ6

At least one of the following other identifiers:

- ISIN US912810FQ68

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 13433160.000000
b. Units Principal amount
c. Description of other units.
d. Currency. (3) United States Dollar
e. Value. (4) 14485673.070000
f. Exchange rate.
g. Percentage value compared to net assets of the Fund. 0.1698680

Item C.3. Payoff profile.

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.

2032-04-15

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: 720

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 07/24 0.125
- d. CUSIP (if any).

912828WU0

At least one of the following other identifiers:

- ISIN

US912828WU04

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

138010352.000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

134814908.610000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.5809229

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2024-07-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

0.125

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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 721

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- UNITED STATES GOVT

254900HROIFWPRGM1V77

TSY INFL IX N/B 07/25 0.375

912828XL9

At least one of the following other identifiers:

- ISIN
- US912828XL95

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 63519227.800000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60819796.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7132105

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-07-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 722

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 07/26 0.125
d. CUSIP (if any).	912828S50

At least one of the following other identifiers:

- ISIN	US912828S505

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	132267739.500000

b. Units	Principal amount

c. Description of other units.

d. Currency. (3)	United States Dollar

e. Value. (4)	123656501.230000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	1.4500725

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-07-15

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: 723

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	52535706.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	48732154.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5714634

Item C.3. Payoff profile.

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: 724

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 07/28 0.75
d. CUSIP (if any).	912828Y38

At least one of the following other identifiers:

- ISIN	US912828Y388

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	28009.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26074.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003058

Item C.3. Payoff profile.

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.	2028-07-15

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: 725

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 07/29 0.25
- d. CUSIP (if any). 9128287D6

At least one of the following other identifiers:

- ISIN US9128287D64

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 320914537.240000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 286042798.700000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 3.3543146

Item C.3. Payoff profile.

- 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. 2029-07-15

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: 726

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 07/30 0.125
- d. CUSIP (if any). 912828ZZ6

At least one of the following other identifiers:

- ISIN US912828ZZ63

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 352414122.400000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 305565482.330000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 3.5832497

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

b. Issuer type. (7)

Debt

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

b. Investment ISO country code. (9)

UNITED STATES OF AMERICA

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

d. Are there any interest payments in arrears? (14)

e. Is any portion of the interest paid in kind? (15)

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

iii. Description of the reference instrument. (16)

2030-07-15

Fixed

0.125

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☐ No

☐ Yes ☐ No

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 727

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 473305439.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 402132346.600000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	4.7156524

Item C.3. Payoff profile.

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: 728

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	358878132.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	312933412.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.6696506

Item C.3. Payoff profile.

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: 729

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 07/33 1.375

d. CUSIP (if any). 91282CHP9

At least one of the following other identifiers:

- ISIN US91282CHP95

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	76798239.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71068249.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8333902

Item C.3. Payoff profile.

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.	2033-07-15
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: 730

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 10/24 0.125
d. CUSIP (if any).	912828YL8

At least one of the following other identifiers:

- ISIN	US912828YL86

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	76075998.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73758145.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8649336

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2024-10-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

0.125

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: 731

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 10/25 0.125
d. CUSIP (if any).	91282CAQ4

At least one of the following other identifiers:

- ISIN	US91282CAQ42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	129006330.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	122263058.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.4337322

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12). ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2025-10-15

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: 732

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 10/26 0.125

d. CUSIP (if any).

91282CDC2

At least one of the following other identifiers:

- ISIN

US91282CDC29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

53697120.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

49946976.500000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.5857091

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-10-15

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: 733

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 10/27 1.625
- d. CUSIP (if any). 91282CFR7

At least one of the following other identifiers:

- ISIN US91282CFR79

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 69655950.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 67650982.190000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.7933172

Item C.3. Payoff profile.

- 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.	2027-10-15
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: 734

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 10171626.240000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 10145645.670000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.1189741

Item 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: 735

Item C.1. Identification of investment.

- a. Name of issuer (if any).

APIDOS CLO XXIV 2016-24A
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

APIDOS CLO LTD APID 2016 24A A1AL 144A
- d. CUSIP (if any).

03759CAS9

At least one of the following other identifiers:

- ISIN

US03759CAS98

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. [\(4\)](#)

1193244.140000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0139927

Item 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.

6.53775

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 736

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- APIDOS CLO XXVI LLC 2017-26A

N/A

APIDOS CLO LTD APID 2017 26A A1AR 144A

03766GAL6

At least one of the following other identifiers:

- ISIN US03766GAL68

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 3637844.530000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3632580.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0425979

Item 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: 737

Item C.1. Identification of investment.

a. Name of issuer (if any).

US AIRWAYS 2011-1 CLASS A PASS THRU TRUST

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

US AIRWAYS 2011 1A PTT PASS THRU CE 04/25 7.125

d. CUSIP (if any).

903436AA1

At least one of the following other identifiers:

- ISIN	US903436AA15

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1061921.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1063251.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0124683

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-04-22

b. Coupon.

i. Coupon category. (13)	Fixed

ii. Annualized rate.

7.125

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: 738

Item C.1. Identification of investment.

a. Name of issuer (if any).	VENTURE CLO LTD 2013-4A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VENTURE CDO LTD VENTR 2013 14A ARR 144A
d. CUSIP (if any).	92328GBA3

At least one of the following other identifiers:

- ISIN	US92328GBA31

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2444674.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2445822.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0286812

Item 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.

2029-08-28

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.67951

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

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

2125694.540000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2124992.100000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0249190

Item 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: 740

Item C.1. Identification of investment.

- a. Name of issuer (if any). VENTURE CLO LTD 2018-33A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. VENTURE CDO LTD VENTR 2018 33A A1LR 144A
- d. CUSIP (if any). 92330YAN3

At least one of the following other identifiers:

- ISIN US92330YAN31

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) 1298410.700000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0152260

Item 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. 6.62957

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). VENTURE XXIV CLO LTD 2016-24A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. VENTURE CDO LTD VENTR 2016 24A ARR 144A
- d. CUSIP (if any). 92330WBJ5

At least one of the following other identifiers:

- ISIN US92330WBJ53

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1041602.820000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1040488.200000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0122014

Item 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.	2028-10-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.48775

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 4658323.000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 4646391.640000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0544865

Item 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: 743

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	5250786.360000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5248783.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0615505

Item 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: 744

Item C.1. Identification of investment.

a. Name of issuer (if any).	VIBRANT CLO IV LTD 2016-4A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VIBRANT CLO LTD VIBR 2016 4A A1RR 144A
d. CUSIP (if any).	92557WAW3

At least one of the following other identifiers:

- ISIN	US92557WAW38

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)	496605.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0058235

Item 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.	2032-07-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.70775
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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	329112.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	328789.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0038556

Item 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: 746

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	8764647.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8756711.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1026866

Item 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: 747

Item C.1. Identification of investment.

a. Name of issuer (if any).

AQUEDUCT EUROPEAN CLO 1-2017 DAC

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

AQUEDUCT EUROPEAN CLO AQUE 2017 1A AR 144A

d. CUSIP (if any).

ACI1VHTC4

At least one of the following other identifiers:

- ISIN

XS2295560960

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1109302.050000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

Euro Member Countries

e. Value. (4)

1165523.610000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

0.0136677

Item 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. 2030-07-20

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 4.345

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). AQUEDUCT EUROPEAN CLO DAC 2019-4A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. AQUEDUCT EUROPEAN CLO AQUE 2019 4A AR 144A
- d. CUSIP (if any). ACI26MGN9

At least one of the following other identifiers:

- ISIN XS2387681872

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) Euro Member Countries
- e. Value. (4) 2085439.340000
- f. Exchange rate. 0.945900
- g. Percentage value compared to net assets of the Fund. 0.0244552

Item 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.	2032-07-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.573
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). VMC FINANCE 2022-FL5 LLC

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. VMC FINANCE LLC VMC 2022 FL5 A 144A

d. CUSIP (if any). 91835BAA3

At least one of the following other identifiers:

- ISIN US91835BAA35

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) 490028.580000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0057464

Item 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.

2039-02-18

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

7.21328

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

VMWARE INC
- b. LEI (if any) of issuer. [\(1\)](#)

549300BUDHS3LRWBE814
- c. Title of the issue or description of the investment.

VMWARE INC SR UNSECURED 08/27 3.9
- d. CUSIP (if any).

928563AC9

At least one of the following other identifiers:

- ISIN

US928563AC98

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. [\(4\)](#)

1771099.630000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0207690

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2027-08-21

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

3.9

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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 751

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- VOYA CLO 2017-2A

N/A

VOYA CLO LTD VOYA 2017 2A A1R 144A

92915UAG9

At least one of the following other identifiers:

- ISIN
- US92915UAG94

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 998065.240000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	997088.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0116925

Item 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.	2030-06-07

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.54957

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

VOYA CLO LTD 2013-1A

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

VOYA CLO LTD INGIM 2013 1A A1AR 144A

d. CUSIP (if any).

92917CAE2

At least one of the following other identifiers:

- ISIN	US92917CAE21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2681830.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2683475.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0314681

Item 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.	2030-10-15

b. Coupon.

i. Coupon category. (13)	Floating

- ii. Annualized rate.

6.77957
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	VOYA CLO LTD 2015-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VOYA CLO LTD VOYA 2015 1A A1R 144A
d. CUSIP (if any).	92914NAJ0

At least one of the following other identifiers:

- ISIN	US92914NAJ00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4391094.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4391282.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0514949

Item 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. 2029-01-18

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: 754

Item C.1. Identification of investment.

a. Name of issuer (if any).

VOYA CLO LTD 2019-1A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

VOYA CLO LTD VOYA 2019 1A AR 144A

d. CUSIP (if any).

92917NAJ7

At least one of the following other identifiers:

- ISIN

US92917NAJ72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3024564.180000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3016239.070000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0353703

Item 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. 2031-04-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.62957

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 6100000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 6033205.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0707491

Item 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: 756

Item C.1. Identification of investment.

a. Name of issuer (if any).

WAMU MTGE P/T CERT 2007-HY1

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 2007 HY1 1A1

d. CUSIP (if any).

92925VAA8

At least one of the following other identifiers:

- ISIN

US92925VAA89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

883379.670000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

754328.680000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0088457

Item C.3. Payoff profile.

a. Payoff profile. (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.

3.64926

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WAMU MTGE P/T CERT 2007-HY1
- 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 2007 HY1 3A2
- d. CUSIP (if any). 92925VAJ9

At least one of the following other identifiers:

- ISIN US92925VAJ98

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 181211.630000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 150267.640000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0017621

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.7045

c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WAMU MTGE P/T CERT 2007-HY5
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 2007 HY5 2A1
d. CUSIP (if any).	92990GAC7

At least one of the following other identifiers:

- ISIN	US92990GAC78

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	830240.900000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	637136.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0074715

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.31791
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WAMU MTGE P/T CERTIFICATES 2007-HY4
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 2007 HY4 1A1
d. CUSIP (if any).	933636AA0

At least one of the following other identifiers:

- ISIN	US933636AA02

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	459820.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	397073.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0046563

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.30866
c. Currently in default?	☒ Yes ☐ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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	243224.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	226976.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0026617

Item C.3. Payoff profile.

a. Payoff profile. (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: 761

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL 2002-AR17
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 AR17 1A
d. CUSIP (if any).	929227XB7

At least one of the following other identifiers:

- ISIN	US929227XB72

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	13612.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12465.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001462

Item C.3. Payoff profile.

a. Payoff profile. (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. 2042-11-25

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: 762

Item C.1. Identification of investment.

a. Name of issuer (if any).

WASHINGTON MUTUAL 2002-AR6

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 AR6 A

d. CUSIP (if any).

929227QB5

At least one of the following other identifiers:

- ISIN

US929227QB55

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

26893.900000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

24480.010000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0002871

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ 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. 2042-06-25

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.02567

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 125860.440000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 120811.040000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0014167

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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: 764

Item C.1. Identification of investment.

a. Name of issuer (if any). WASHINGTON MUTUAL 2004-AR1

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 2004 AR1 A

d. CUSIP (if any). 92922FLD8

At least one of the following other identifiers:

- ISIN US92922FLD86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 24429.310000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 23747.450000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0002785

Item C.3. Payoff profile.

a. Payoff profile. (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.

2034-03-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

4.27885

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

WASHINGTON MUTUAL 2004-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 2004 AR10 A3
- d. CUSIP (if any).

92922FWZ7

At least one of the following other identifiers:

- ISIN

US92922FWZ79

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

461657.990000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

416721.230000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0048867

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ 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.

2044-07-25

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

6.5342

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 766

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- WASHINGTON MUTUAL 2004-AR12

N/A

WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR12 A1

92922FZE1

At least one of the following other identifiers:

- ISIN
- US92922FZE14

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 122042.820000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	111749.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013104

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-10-25

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.2342

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2005-AR1
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 AR1 A2A1
d. CUSIP (if any).	939336X65

At least one of the following other identifiers:

- ISIN	US939336X656

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	371674.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	347290.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0040725

Item C.3. Payoff profile.

a. Payoff profile. (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.

6.1142
- 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: 768

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL 2005-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 2005 AR10 1A4
d. CUSIP (if any).	92922FW53

At least one of the following other identifiers:

- ISIN	US92922FW536

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	97627.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	86234.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010112

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.7543

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

WASHINGTON MUTUAL 2005-AR14

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 AR14 1A2

d. CUSIP (if any).

92922F4B1

At least one of the following other identifiers:

- ISIN

US92922F4B15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

835155.210000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

746380.470000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0087525

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.06879

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WASHINGTON MUTUAL 2005-AR14
- 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 AR14 2A1
- d. CUSIP (if any). 92922F4F2

At least one of the following other identifiers:

- ISIN US92922F4F29

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 149295.750000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 129852.250000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0015227

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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. 4.03226

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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 1A1
- d. CUSIP (if any). 92922F6W3

At least one of the following other identifiers:

- ISIN US92922F6W34

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 15862.700000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13790.950000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0001617

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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: 772

Item C.1. Identification of investment.

a. Name of issuer (if any). WASHINGTON MUTUAL 2005-AR3

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 AR3 A2

d. CUSIP (if any). 939336Z48

At least one of the following other identifiers:

- ISIN US939336Z487

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance 30574.930000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 28610.610000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0003355

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.0717

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	11996.720000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10974.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001287

Item C.3. Payoff profile.

a. Payoff profile. (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: 774

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	454478.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	391640.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045926

Item C.3. Payoff profile.a. Payoff profile. [\(5\)](#) ☒ 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: 775

Item C.1. Identification of investment.

a. Name of issuer (if any).

WASHINGTON MUTUAL 2006-AR17

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 AR17 1A
d. CUSIP (if any).	92925DAA8
At least one of the following other identifiers:	
- ISIN	US92925DAA81

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1023001.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	853057.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0100035

Item C.3. Payoff profile.

a. Payoff profile. (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.	2046-12-25

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

4.26919

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—

—

—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WASHINGTON MUTUAL 2006-AR18
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 AR18 1A1
d. CUSIP (if any).	933637AA8

At least one of the following other identifiers:

- ISIN	US933637AA84

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	651823.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	548057.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0064269

Item C.3. Payoff profile.

a. Payoff profile. (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. 3.16876

c. Currently in default? ☒ Yes ☐ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

WASHINGTON MUTUAL 2006-AR3

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 AR3 A1A

d. CUSIP (if any).

92925CDA7

At least one of the following other identifiers:

- ISIN

US92925CDA71

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

278202.520000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

242489.160000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0028436

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#)

☒ 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. 5.62567

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WASHINGTON MUTUAL 2006-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 2006 AR5 A12A
- d. CUSIP (if any). 93362YAB8

At least one of the following other identifiers:

- ISIN US93362YAB83

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 36705.240000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 32492.990000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0003810

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	5.60567
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WASHINGTON MUTUAL 2006-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 2006 AR8 3A1

d. CUSIP (if any). 93362FAJ2

At least one of the following other identifiers:

- ISIN US93362FAJ21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 71138.370000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 63186.980000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0007410

Item C.3. Payoff profile.

a. Payoff profile. (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. 4.33942
c. Currently in default? ☒ Yes ☐ No
d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No
f. For convertible securities, also provide:
i. Mandatory convertible? ☐ Yes ☐ No
ii. Contingent convertible? ☐ Yes ☐ No
iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

WASHINGTON MUTUAL 2007-OA2
- 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 2007 OA2 1A
- d. CUSIP (if any).

933635AA2

At least one of the following other identifiers:

- ISIN

US933635AA29

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance

2322660.700000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

1946117.920000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0228214

Item C.3. Payoff profile.

a. Payoff profile. (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)

Floating

ii. Annualized rate.

5.32567

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 781

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- WASHINGTON MUTUAL 2007-OA4

N/A

WAMU MORTGAGE PASS THROUGH CER WAMU 2007 OA4 1A

93364CAA6

At least one of the following other identifiers:

- ISIN
- US93364CAA62

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance
- 357570.650000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	284770.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0033394

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.39567

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

WASHINGTON MUTUAL ALTERNATIVE MORTGAGE PASS-THROUGH CERTIFICATES 2007-4

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.

WASHINGTON MUTUAL MORTGAGE PAS WMALT 2007 4 1A3

d. CUSIP (if any).	93936NAC7

At least one of the following other identifiers:

- ISIN	US93936NAC74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4205909.100000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3052640.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0357972

Item C.3. Payoff profile.

a. Payoff profile. (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

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL MTGE P/T 2006-AR3
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 AR3 A1A
d. CUSIP (if any).	93934FQP0

At least one of the following other identifiers:

- ISIN	US93934FQP08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	751177.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	596120.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0069905

Item C.3. Payoff profile.

a. Payoff profile. (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.

5.59567
- c. Currently in default?

☒ Yes ☐ No
- d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No
- f. For convertible securities, also provide:
- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No
- iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	WELLFLEET CLO LTD 2015-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WELLFLEET CLO LTD WELF 2015 1A AR4 144A
d. CUSIP (if any).	949496BJ1

At least one of the following other identifiers:

- ISIN	US949496BJ15

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1910271.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1908840.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0223842

Item 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.	2029-07-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.47775

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WELLFLEET CLO LTD 2016-1A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. WELLFLEET CLO LTD WELF 2016 1A AR 144A
- d. CUSIP (if any). 94949RAS6

At least one of the following other identifiers:

- ISIN US94949RAS67

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 431887.190000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 431765.920000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0050632

Item 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. 2028-04-20

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.49775

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WELLFLEET CLO LTD 2017-1A
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. WELLFLEET CLO LTD WELF 2017 1A A1RR 144A
- d. CUSIP (if any). 94950GAL1

At least one of the following other identifiers:

- ISIN US94950GAL14

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 3060862.080000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 3058904.570000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0358706

Item 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.	2029-04-20

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.47775

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WELLFLEET CLO X LTD 2019-XA
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. WELLFLEET CLO LTD WELF 2019 XA A1R 144A
- d. CUSIP (if any). 94949WAM8

At least one of the following other identifiers:

- ISIN US94949WAM82

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 975000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 966113.840000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.0113292

Item 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.	2032-07-20

b. Coupon.	

i. Coupon category. (13)	Floating

ii. Annualized rate.	6.75775

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	ARES EUROPEAN CLO VI BV 2013-6A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARES EURO CLO ARESE 2013 6A ARR 144A
d. CUSIP (if any).	ACI248306

At least one of the following other identifiers:

- ISIN	XS2305822384

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4676448.230000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4876035.200000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0571794

Item 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.	2030-04-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.273
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). ARES EUROPEAN CLO X BV 10A

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. ARES EUROPEAN CLO ARESE 10A AR 144A

d. CUSIP (if any). ACI1Y2RR3

At least one of the following other identifiers:

- ISIN XS2347648961

Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	5897428.800000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	6153687.160000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0721619

Item 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.	4.443
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

WELLS FARGO HOME EQUITY TRUST 2005-2

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.	WELLS FARGO HOME EQUITY TRUST WFHET 2005 2 M9
d. CUSIP (if any).	94981PAM2

At least one of the following other identifiers:

- ISIN	US94981PAM23

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)	390786.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045826

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-12-25

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

7.8342

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: 791

Item C.1. Identification of investment.

a. Name of issuer (if any).	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST 2007-AR7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007 AR7 A1
d. CUSIP (if any).	94986KAA4

At least one of the following other identifiers:

- ISIN	US94986KAA43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1395549.880000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1202298.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0140989

Item C.3. Payoff profile.

a. Payoff profile. (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. 2037-12-28

b. Coupon.

i. Coupon category. (13) Variable

ii. Annualized rate. 4.78169

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

ARES L CLO LTD 2018-50A

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ARES CLO LTD ARES 2018 50A AR 144A

d. CUSIP (if any).

04018LAJ4

At least one of the following other identifiers:

- ISIN

US04018LAJ44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4000000.000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3989307.520000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0467811

Item 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. 2032-01-15

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 6.61957

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WELLS FARGO MTGE BK SEC TR 2006-AR15
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. WELLS FARGO MORTGAGE BACKED SE WFMBS 2006 AR15 A1
- d. CUSIP (if any). 94985AAA7

At least one of the following other identifiers:

- ISIN US94985AAA79

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 9970.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 9213.860000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0001080

Item C.3. Payoff profile.

- a. Payoff profile. (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.	6.40519
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). WELLS FARGO MTGE BK SEC TR 2006-AR4

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. WELLS FARGO MORTGAGE BACKED SE WFMBS 2006 AR4 2A4

d. CUSIP (if any). 94983PAF5

At least one of the following other identifiers:

- ISIN US94983PAF53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 325802.390000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 303916.130000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.0035639

Item C.3. Payoff profile.

a. Payoff profile. (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.

2036-04-25

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

4.76983

c. Currently in default?

☒ Yes ☐ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

ARES LII CLO LTD 2019-52A
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

ARES CLO LTD ARES 2019 52A A1R 144A
- d. CUSIP (if any).

04009AAL4

At least one of the following other identifiers:

- ISIN

US04009AAL44

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. [\(4\)](#)

1791432.430000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0210074

Item 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.

2031-04-22

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

6.65718

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

c. Is any portion of this investment on loan by the Fund?
- ☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 796

Item C.1. Identification of investment.

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- WIND RIVER CLO LTD 2014-1A

N/A

WIND RIVER CLO LTD WINDR 2014 1A ARR 144A

88432CBB1

At least one of the following other identifiers:

- ISIN

US88432CBB19

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

1693032.730000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1682948.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0197353

Item 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.	2031-07-18

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: 797

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	800000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	796385.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0093389

Item 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: 798

Item C.1. Identification of investment.

a. Name of issuer (if any).	WMALT MTGE PASS-THRU CERT 2005-7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005 7 3CB
d. CUSIP (if any).	93934FBT8

At least one of the following other identifiers:

- ISIN	US93934FBT84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	165315.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	127877.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014996

Item C.3. Payoff profile.

a. Payoff profile. (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) 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: 799

Item C.1. Identification of investment.

a. Name of issuer (if any).

ARGENT SECURITIES INC 2005-W1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ARGENT SECURITIES INC. ARSI 2005 W1 A1

d. CUSIP (if any).

040104MX6

At least one of the following other identifiers:

- ISIN

US040104MX65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1283953.850000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1167188.650000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0136872

Item C.3. Payoff profile.

a. Payoff profile. (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.	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: 800

Item C.1. Identification of investment.

- a. Name of 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 13771000.000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 13771000.000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.1614873

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	14455600.00000	United States Dollar	14046473.42000	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: 801

Item C.1. Identification of investment.

a. Name of issuer (if any).

ARGENT SECURITIES INC 2006-M1

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ARGENT SECURITIES INC. ARSI 2006 M1 A1

d. CUSIP (if any).

04012MAM1

At least one of the following other identifiers:

- ISIN

US04012MAM10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2716927.860000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2337489.050000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.0274108

Item C.3. Payoff profile.

a. Payoff profile. (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. 5.7342

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: 802

Item C.1. Identification of investment.

- a. Name of issuer (if any). ARGENT SECURITIES INC 2006-W4
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. ARGENT SECURITIES INC. ARSI 2006 W4 A2C
- d. CUSIP (if any). 040104TG6

At least one of the following other identifiers:

- ISIN US040104TG69

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1127520.710000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 275437.980000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.0032300

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ 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.	5.7542
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: 803

Item C.1. Identification of investment.

a. Name of 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 -3.000000

b. Units Number of contracts

c. Description of other units.

d. Currency. (3) Australia Dollar

e. Value. (4) 5803.360000

f. Exchange rate. 1.555300

g. Percentage value compared to net assets of the Fund. 0.0000681

Item C.3. Payoff profile.

a. Payoff 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	549300ZD7BBOVZFEVHK49

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).	AD12GTW45-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.	-215978.680000
ISO Currency Code.	Australia Dollar
v. Unrealized appreciation or depreciation. (24)	5803.360000

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: 804

Item C.1. Identification of investment.

a. Name of 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 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	23IRKBBSNH4
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)	90447.140000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0010606

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	84904167.000000
Description of currency sold.	United States Dollar
ii. Amount and description of currency purchased.	
Amount of currency purchased.	599590255.710000
Description of currency purchased.	Denmark Krone
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	90447.140000

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: 805

Item C.1. Identification of investment.

a. Name of 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	23IRKBBZ4KV
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)	908724.750000

f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0106563

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward
b. Counterparty.	

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.	767633856.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	726926000.000000
Description of currency purchased.	Euro Member Countries
iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	908724.750000

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: 806

Item C.1. Identification of investment.

a. Name of 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 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	23IQKBBPP3T
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)	8101.800000
f. Exchange rate.	1.668500

g. Percentage value compared to net assets of the Fund. 0.0000950

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 1541376.560000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2585248.000000
Description of currency purchased.	New Zealand Dollar
iii. Settlement date.	2023-11-02
iv. Unrealized appreciation or depreciation. (24)	8101.800000

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: 807

Item C.1. Identification of investment.

a. Name of 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 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	23HUKBB3386
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)	-62712.680000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0007354

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.

39966271.810000

Description of currency sold.

Canada Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.

29362114.720000

Description of currency purchased.

United States Dollar

iii. Settlement date.	2023-10-03
iv. Unrealized appreciation or depreciation. (24)	-62712.680000

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: 808

Item C.1. Identification of investment.

a. Name of 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 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	23HVKBBR1FT
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)	2710379.620000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0317836

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

- 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. 590133837.700000

Description of currency sold. Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 86364504.000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. (24)	2710379.620000

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: 809

Item C.1. Identification of investment.

a. Name of 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 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	23IRKBBSNMV
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)	-89837.720000
f. Exchange rate.	7.043500
g. Percentage value compared to net assets of the Fund.	-0.0010535

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	598656309.870000

Description of currency sold.	Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased.	84904167.000000

Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-11-02

iv. Unrealized appreciation or depreciation. (24)	-89837.720000

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: 810**Item C.1. Identification of investment.**

- a. Name of 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 23IRKBBZ4LT
- 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) -906726.170000
- f. Exchange rate. 0.944700
- g. Percentage value compared to net assets of the Fund. -0.0106328

Item C.3. Payoff profile.

- a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6) Derivative-foreign exchange

b. Issuer type. [\(7\)](#)

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

N/A

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument [\(21\)](#)

Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold.

726926000.000000

Description of currency sold.

Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.

768583948.280000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2023-11-02

iv. Unrealized appreciation or depreciation. [\(24\)](#)

-906726.170000

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: 811

Item C.1. Identification of investment.

a. Name of 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	23IDKBBN1ZR
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)	775.370000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0000091

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.

74919429.000000

Description of currency sold.

Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.

56394.000000

Description of currency purchased.

United States Dollar

iii. Settlement date.

2023-12-20

iv. Unrealized appreciation or depreciation. (24)

775.370000

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: 812

Item C.1. Identification of investment.

a. Name of 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 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

23IQKBBPP0W

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)

-8143.700000

f. Exchange rate.

1.668500

g. Percentage value compared to net assets of the Fund.

-0.0000955

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	Bank of America, National Association	B4TYDEB6GKMZO031MB27

i. Amount and description of currency sold.

Amount of currency sold. 2585248.000000

Description of currency sold. New Zealand Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1541324.860000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -8143.700000

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: 813

Item C.1. Identification of investment.

a. Name of 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 PLN SOLD 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

23IKKBB1WGP

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)

-1130.720000

f. Exchange rate.

4.388000

g. Percentage value compared to net assets of the Fund.

-0.0000133

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	G5GSEF7VJP517OUK5573

i. Amount and description of currency sold.

Amount of currency sold. 320477.150000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1401286.340000
Description of currency purchased. Poland Zloty

iii. Settlement date. 2024-01-22

iv. Unrealized appreciation or depreciation. [\(24\)](#) -1130.720000

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: 814

Item C.1. Identification of investment.

a. Name of 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 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

23IPKBBWKJX

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)

21115.120000

f. Exchange rate.

149.440000

g. Percentage value compared to net assets of the Fund.

0.0002476

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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. 501100000.000000

Description of currency sold. Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased. 3374300.340000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) 21115.120000

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: 815

Item C.1. Identification of investment.

a. Name of 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

23ICKBBQR58

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)

-34646.400000

f. Exchange rate.

0.945900

g. Percentage value compared to net assets of the Fund.

-0.0004063

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	2065623.830000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1921000.000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -34646.400000

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: 816

Item C.1. Identification of investment.

a. Name of 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	23ISKBBN0ZL
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)	6628.780000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0000777

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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. 1863646.630000
Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 1769000.000000
Description of currency purchased. Euro Member Countries

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) 6628.780000

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

Item C.1. Identification of investment.

a. Name of 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 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	23ITKBBSH89
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)	-5535.540000
f. Exchange rate.	0.944700
g. Percentage value compared to net assets of the Fund.	-0.0000649

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	2265549.060000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2135000.000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. [\(24\)](#) -5535.540000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 818****Item C.1. Identification of investment.**

a. Name of 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 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	23HWKBBVP4X
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)	2838619.960000
f. Exchange rate.	7.054500
g. Percentage value compared to net assets of the Fund.	0.0332874

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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. 642878306.550000

Description of currency sold. Denmark Krone

ii. Amount and description of currency purchased.

Amount of currency purchased. 93969509.900000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) 2838619.960000

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: 819

Item C.1. Identification of investment.

a. Name of 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	23HVKBBTCR0
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)	24008705.970000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.2815409

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	729218000.000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	794974503.930000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) 24008705.970000

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: 820

Item C.1. Identification of investment.

a. Name of 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	23IAKBRR8BP

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)	398219.960000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0046698

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	13759000.000000
Description of currency sold.	Euro Member Countries

ii. Amount and description of currency purchased.

Amount of currency purchased.	14944923.980000
Description of currency purchased.	United States Dollar

iii. Settlement date.2023-10-03

iv. Unrealized appreciation or depreciation. (24)398219.960000

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: 821

Item C.1. Identification of investment.

- a. Name of 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 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	23IAKBB41DD
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)	1420455.500000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	0.0166571

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83

i. Amount and description of currency sold.

Amount of currency sold.6613800000.000000

Description of currency sold.Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased.45677682.480000

Description of currency purchased.United States Dollar

iii. Settlement date.2023-10-03

iv. Unrealized appreciation or depreciation. (24)1420455.500000

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: 822

Item C.1. Identification of investment.

a. Name of 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 used23IBKBCK89X

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)	545.550000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0000064

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	48956719.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	36890.000000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2023-12-20

iv. Unrealized appreciation or depreciation.
(24)

545.550000

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: 823

Item C.1. Identification of investment.

a. Name of 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	23ICKBBQGW1
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)	974.920000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0000114

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	82284197.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	62061.000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2023-12-20

iv. Unrealized appreciation or depreciation. (24) 974.920000

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: 824

Item C.1. Identification of investment.

- a. Name of issuer (if any). ARMADA EURO CLO III DAC 3A
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. ARMADA EURO CLO ARMDA 3A A1R 144A
- d. CUSIP (if any). ACI1WGZB0

At least one of the following other identifiers:

- ISIN XS2320736080

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 3097309.950000
- b. Units Principal amount
- c. Description of other units.

d. Currency. (3)	Euro Member Countries
e. Value. (4)	3230849.740000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0378869

Item 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.	2031-07-15

b. Coupon.

i. Coupon category. (13)	Floating

ii. Annualized rate.	4.383

c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	23IBKBBQR11

identifier used

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)	-62931.100000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0007380

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	N/A
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	2849842.340000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	2636000.000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -62931.100000

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: 826

Item C.1. Identification of investment.

a. Name of 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	23IGKBBP3TW
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)	3382.850000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0000397

Item C.3. Payoff profile.a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A**Item C.4. Asset and issuer type.**

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.	218886532.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	165879.680000
Description of currency purchased.	United States Dollar

iii. Settlement date.

2023-12-20

iv. Unrealized appreciation or depreciation.
(24)

3382.850000

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	23IJKBCDBKD
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)	227.300000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	0.0000027

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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).

i. Amount and description of currency sold.

Amount of currency sold.	215177.000000
Description of currency sold.	Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased.	12426.030000
Description of currency purchased.	United States Dollar

iii. Settlement date.	2023-12-14

iv. Unrealized appreciation or depreciation. (24)	227.300000

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: 828**Item C.1. Identification of investment.**

a. Name of 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 PEN BOUGHT USD 20231107
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	23IHKBB4K63
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)	67457.490000
f. Exchange rate.	3.795200
g. Percentage value compared to net assets of the Fund.	0.0007910

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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

Citibank, National Association

E57ODZWZ7FF32TWEFA76

i. Amount and description of currency sold.

Amount of currency sold.	12264949.410000
Description of currency sold.	Peru Sol

ii. Amount and description of currency purchased.

Amount of currency purchased.	3299157.900000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2023-11-07

iv. Unrealized appreciation or depreciation. (24) 67457.490000

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: 829

Item C.1. Identification of investment.

a. Name of 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 SEK 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 23HGKBBQXSW

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)	Sweden Krona

e. Value. (4)	12575.820000
f. Exchange rate.	10.906300
g. Percentage value compared to net assets of the Fund.	0.0001475

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Forward

b. Counterparty.

i. Provide 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.	5089162.460000

Description of currency sold.	Sweden Krona
ii. Amount and description of currency purchased.	
Amount of currency purchased.	479200.000000
Description of currency purchased.	United States Dollar
iii. Settlement date.	2023-11-15
iv. Unrealized appreciation or depreciation. (24)	12575.820000

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: 830

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CMBX.NA.AAA.12 SP SAL
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ4YGY9ZBMF1

Item C.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)	-182528.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0021404

Item 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	CITIGROUP GLOBAL MARKETS INC.	MBNUM2BPBDO7JBLYG310

2. The reference instrument is an index or custom basket. (26)

Index name.

CMBX.NA.AAA.12

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.	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
Description of Other Payments	Single Leg Swap

ii. Termination or maturity date.	2061-08-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-26134.630000
ISO Currency Code.	United States Dollar
iv. Notional amount.	12300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-156394.110000

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: 831

Item C.1. Identification of investment.

a. Name of 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 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	23IQKBB5C99

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)	-167531.140000
f. Exchange rate.	149.440000
g. Percentage value compared to net assets of the Fund.	-0.0019646

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTFWZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	32941912.000000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	4897803476.000000
Description of currency purchased.	Japan Yen

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -167531.140000

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: 832

Item C.1. Identification of investment.

a. Name of issuer (if any). ASSET BACKED FUNDING CERTS 2004-OPT5

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. ASSET BACKED FUNDING CERTIFICA ABFC 2004 OPT5 A1

d. CUSIP (if any).	04542BJY9

At least one of the following other identifiers:

- ISIN	US04542BJY92

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2157731.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2088102.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0244864

Item C.3. Payoff profile.

a. Payoff profile. (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. 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

Item C.1. Identification of investment.

a. Name of 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 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	23IQKBB5C8Z

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)	166467.780000
f. Exchange rate.	148.726500
g. Percentage value compared to net assets of the Fund.	0.0019521

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTFWZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold. 4874576134.000000

Description of currency sold. Japan Yen

ii. Amount and description of currency purchased.

Amount of currency purchased. 32941912.000000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-02

iv. Unrealized appreciation or depreciation. [\(24\)](#) 166467.780000

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: 834

Item C.1. Identification of investment.

a. Name of 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	23ICKBBQG2J
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)	585.570000
f. Exchange rate.	1347.020300
g. Percentage value compared to net assets of the Fund.	0.0000069

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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	7LTFWZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold.	49950781.000000
Description of currency sold.	Korea (South) Won

ii. Amount and description of currency purchased.

Amount of currency purchased.	37668.000000
Description of currency purchased.	United States Dollar

iii. Settlement date. 2023-12-20

iv. Unrealized appreciation or depreciation. (24) 585.570000

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: 835

Item C.1. Identification of investment.

a. Name of 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 SEK 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	23HHKBBT1WS
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)	Sweden Krona
e. Value. (4)	1093.420000
f. Exchange rate.	10.906300
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)	Derivative-foreign exchange
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	SWEDEN
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument [\(21\)](#) Forward

b. Counterparty.

i. Provide 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	7LTFWZYICNSX8D621K86

i. Amount and description of currency sold.

Amount of currency sold. 400569.350000

Description of currency sold. Sweden Krona

ii. Amount and description of currency purchased.

Amount of currency purchased. 37821.540000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-11-15

iv. Unrealized appreciation or depreciation. [\(24\)](#) 1093.420000

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: 836

Item C.1. Identification of investment.

a. Name of 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	-787.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	2940222.320000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0344789

Item C.3. Payoff profile.

a. Payoff 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. -102509277.370000

ISO Currency Code. Euro Member Countries

v. Unrealized appreciation or depreciation. (24) 2940222.320000

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: 837

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GENERAL ELECTRIC COMPANY SNR S* ICE
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZ0TM0DS7YJ3

Item C.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)	8718.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001022

Item 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. GENERAL ELECTRIC COMPANY

Title of issue. GENERAL ELECTRIC CO SR UNSEC

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US369604BD45

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. 2023-12-20

iii. Upfront payments or receipts

Upfront payments. 0.000000

ISO Currency Code. United States Dollar

Upfront receipts. -4205.680000

ISO Currency Code.	United States Dollar
iv. Notional amount.	4100000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	12923.910000

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: 838

Item C.1. Identification of investment.

a. Name of 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	-614.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	832102.620000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0097577

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)
- GERMANY

Item C.6. Is the investment a Restricted Security?

- a. Is the investment a Restricted Security?
- ☐ Yes ☒ No

Item C.7. Liquidity classification information.

- a. Liquidity classification information. (10)
- Category.
- N/A

Item C.8. Fair value level.

- a. Level within the fair value hierarchy (12)
- ☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

- a. Type of derivative instrument (21)
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).
- Future

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.
- Title of issue.
- N/A
- 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.	-75139292.700000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	832102.620000

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: 839

Item C.1. Identification of investment.

a. Name of 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	-1880.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4464797.380000
f. Exchange rate.	0.945900

g. Percentage value compared to net assets of the Fund. 0.0523570

Item C.3. Payoff profile.

a. Payoff 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).	AD12DLZ59-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.	-255688745.570000
ISO Currency Code.	Euro Member Countries
v. Unrealized appreciation or depreciation. (24)	4464797.380000

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: 840

Item C.1. Identification of investment.

a. Name of 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	-662.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	Euro Member Countries
e. Value. (4)	4159423.460000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0487760

Item C.3. Payoff profile.

a. Payoff 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.

-85639710.310000

ISO Currency Code.

Euro Member Countries

v. Unrealized appreciation or depreciation. (24)

4159423.460000

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: 841

Item C.1. Identification of investment.

a. Name of 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	-11199.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	Euro Member Countries
e. Value. (4)	4020998.950000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	0.0471527

Item C.3. Payoff profile.

a. Payoff 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. -1243096696.090000

ISO Currency Code. Euro Member Countries

v. Unrealized appreciation or depreciation. (24). 4020998.950000

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: 842

Item C.1. Identification of investment.

a. Name of issuer (if any). N/A
b. LEI (if any) of issuer. (1). N/A
c. Title of the issue or description of the investment. GOLD 100 OZ FUTR DEC23 XCEC 20231227
d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available). GCZ3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-207.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1989281.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0233275

Item C.3. Payoff profile.

a. Payoff profile. (5) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-commodity
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	COMMODITY EXCHANGE INC.	N/A

c. For futures and forwards (other than forward foreign currency contracts), provide:

i. Payoff profile, selected from among the following (long, short). Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. N/A

Title of issue. Gold

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). ADI261YY9-Gold

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. -38628270.000000

ISO Currency Code. United States Dollar

v. Unrealized appreciation or depreciation. [\(24\)](#) 1989281.760000

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: 843

Item C.1. Identification of investment.

a. Name of 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	23HEKBB95PZ
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)	-605.190000
f. Exchange rate.	17.430300
g. Percentage value compared to net assets of the Fund.	-0.0000071

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	55191.170000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	951451.620000
Description of currency purchased.	Mexico Peso

iii. Settlement date. 2023-10-04

iv. Unrealized appreciation or depreciation. [\(24\)](#) -605.190000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 844****Item C.1. Identification of investment.**

a. Name of 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	23GCKBB9JD0
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)	22863.170000
f. Exchange rate.	17.465200
g. Percentage value compared to net assets of the Fund.	0.0002681

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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. 11857769.930000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 207497930.230000

Description of currency purchased. Mexico Peso

iii. Settlement date. 2023-10-16

iv. Unrealized appreciation or depreciation. [\(24\)](#) 22863.170000

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: 845

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 27000000.000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 26258121.000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.3079190

Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level 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

Item C.1. Identification of investment.

a. Name of 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	23IIKBB87X1

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)	158102.750000
f. Exchange rate.	17.639300
g. Percentage value compared to net assets of the Fund.	0.0018540

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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. 166136335.210000

Description of currency sold. Mexico Peso

ii. Amount and description of currency purchased.

Amount of currency purchased. 9576636.090000

Description of currency purchased. United States Dollar

iii. Settlement date. 2023-12-14

iv. Unrealized appreciation or depreciation. [\(24\)](#) 158102.750000

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: 847

Item C.1. Identification of investment.

a. Name of 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	23IRKBB4BR8
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)	-131869.890000
f. Exchange rate.	1.358200
g. Percentage value compared to net assets of the Fund.	-0.0015464

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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. 29556479.670000

Description of currency sold. United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased. 39965976.240000

Description of currency purchased. Canada Dollar

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation.
[\(24\)](#) -131869.890000**Item C.12. Securities lending.**a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ Nob. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ Noc. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No**Schedule of Portfolio Investments Record: 848****Item C.1. Identification of investment.**

a. Name of 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	23IBKBCCCCG
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)	-70594.650000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0008278

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	4015194.750000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	3731000.000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. [\(24\)](#) -70594.650000

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: 849

Item C.1. Identification of investment.

a. Name of 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	23IDKBBW3LD

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)	-71420.300000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0008375

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	5553262.030000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	5185000.000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. (24) -71420.300000

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: 850

Item C.1. Identification of investment.

a. Name of 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	23IIKBBRSXM
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)	-20345.190000
f. Exchange rate.	0.945900
g. Percentage value compared to net assets of the Fund.	-0.0002386

Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.1347194.060000

Description of currency sold.United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.1255000.000000

Description of currency purchased.Euro Member Countries

iii. Settlement date.2023-10-03

iv. Unrealized appreciation or depreciation. (24)-20345.190000

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: 851

Item C.1. Identification of investment.

a. Name of 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 used23IQKBBP3TN

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)	-3745.820000
f. Exchange rate.	0.945900
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)	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.	1402487.690000
Description of currency sold.	United States Dollar

ii. Amount and description of currency purchased.

Amount of currency purchased.	1323000.000000
Description of currency purchased.	Euro Member Countries

iii. Settlement date. 2023-10-03

iv. Unrealized appreciation or depreciation. -3745.820000
(24)

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

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