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

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Telephone	949-720-6000
CIK	0000810893
Symbol	AMAXX
SIC Code	0000 - Unknown
Fiscal Year	03/31

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	☐
Filer CIK	0000810893
Filer CCC	********
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	☐ LIVE ☐ TEST
Would you like a Return Copy?	☐
Is this an electronic copy of an official filing submitted in paper format?	☐

Submission Contact Information

Name	
Phone	
E-Mail Address	

Notification Information

Notify via Filing Website only?	☐
Notification E-mail Address	
Series ID	S000009711
Class (Contract) ID	C000200454
	C000064157
	C000026664
	C000026660
	C000026662

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 Mortgage-Backed Securities Fund
b. EDGAR series identifier (if any).	S000009711
c. LEI of Series.	62ZRTQ9GH88U1L7EYW37

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.	371571493.790000
b. Total liabilities.	239628852.780000
c. Net assets.	131942641.010000

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.	38472773.040000
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.	1606085.990000

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)

	-777.705907	-6008.402838	71158.165187	16916.106943	708.257765
			Interest Rate Risk (DV100)		
	136880.903481	-514086.379350	7089109.290105	1640277.299086	67071.768278

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	1501.957300	-3920.762000	54057.546800	11724.732700	352.966500
Non-Investment grade	37.713400	417.556900	2426.881800	1305.018900	38.952200

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	-0.090548	-0.846224	-2.71702	C000200454
#2	-0.086479	-0.842286	-2.71255	C000064157

#3	-0.169452	-0.929531	-2.80065	C000026664
#4	-0.078607	-0.833749	-2.70441	C000026660
#5	-0.110149	-0.867056	-2.73789	C000026662

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

Asset category	Instrument type	Month 1		Month 2		Month 3	
		Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		—	—	—	—	—	—
Credit Contracts		—	—	—	—	—	—
Equity Contracts		—	—	—	—	—	—
Foreign Exchange Contracts		—	—	—	—	—	—
Interest Rate Contracts		29433.600000	174587.320000	-1028695.260000	1197188.040000	279145.370000	911431.710000
	Forward	—	—	—	—	—	—
	Future	0.000000	-206846.920000	-1276975.100000	1001772.070000	206131.100000	-1033476.250000
	Option	29433.600000	4581.750000	31953.120000	15800.880000	77535.150000	-12092.480000
	Swaption	0.000000	86865.520000	-892.500000	138207.030000	-2518.400000	822882.010000
	Swap	0.000000	289986.970000	217219.220000	41408.060000	-2002.480000	1134118.430000
	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	-281230.330000	-576194.760000
Month 2	-1834417.890000	-31312.450000
Month 3	-505000.060000	-5224764.890000

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	1763196.110000	701154.930000	-2581634.790000
Month 2	2763835.810000	507527.010000	-3520495.450000
Month 3	2787859.760000	574178.400000	-2511709.880000

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 MBS Fixed Total Return Unhedged USD Index
ii. As applicable, the index identifier for the Fund's Designated Index.	LD10TRUU
iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio.	—
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.	—

NPORT-P: Part C: Schedule of Portfolio Investments

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

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	3 MONTH SOFR FUT JUN24 XCME 20240917
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Ticker (if ISIN is not available).	SFRM4

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-138.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	199047.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1508588

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

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

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

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

Item C.8. Fair value level.	

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

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

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

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

Name of issuer.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI25WW32-90SOFR
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2024-09-17
iv. Aggregate notional amount or contract value on trade date.	-32712037.500000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	199047.060000

Item C.12. Securities lending.

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

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

Schedule of Portfolio Investments Record: 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.	3 MONTH SOFR FUT MAR24 XCME 20240618
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Ticker (if ISIN is not available).	SFRH4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	278.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-252321.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.1912355

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

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

i. Payoff profile, selected from among the following (long, short).	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

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

Name of issuer.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI21YMS8-90SOFR
If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2024-06-18
iv. Aggregate notional amount or contract value on trade date.	65762637.500000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-252321.140000

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: 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.	3 MONTH SOFR FUT SEP23 XCME 20231219
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	SFRU3

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-46.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	133132.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1009017

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

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

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

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

Name of issuer.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI20TLT9-90SOFR
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.	-10882593.750000

ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	133132.340000

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: 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.	3 MONTH SOFR FUT SEP24 XCME 20241217
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Ticker (if ISIN is not available).	SFRU4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-140.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-1925.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0014595

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Future

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

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

i. Payoff profile, selected from among the following (long, short).	Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

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

Name of issuer.	N/A
Title of issue.	90SOFR

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	ADI22MDC8-90SOFR

If other identifier provided, indicate the type of identifier used.	Internal ID
iii. Expiration date.	2024-12-17
iv. Aggregate notional amount or contract value on trade date.	-33282375.000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-1925.700000

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: 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.	317U003O7 PIMCO SWAPTION 3.5 PUT USD 20240228
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001JJC1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	123615.800000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0936890

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.50000 03/01/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01GPO2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.50000 03/01/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01GPO2
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-03-01

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-28
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	107415.800000

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: 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.	317U043O9 PIMCO SWAPTION 3.5 PUT USD 20240304
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	OP001JNC6

identifier used	
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	123712.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0937624

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.50000 03/06/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01GUE8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.50000 03/06/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01GUE8
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-03-06

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-03-04
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	109112.600000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 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.	317U1TCA3 PIMCO SWAPTION 2.77 CALL USD 2023122
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0024FR4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	916.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006948

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.77000 12/26/23-7Y 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	SWU01NPP4
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.77000 12/26/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NPP4
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.	2.770000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-12-26

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.	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.	2.770000
vi. Exercise Price Currency Code	United States Dollar

vii. Expiration date.	2023-12-21
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-95683.200000

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: 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.	317U1TDA2 PIMCO SWAPTION 3.52 PUT USD 20231221
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0024FV5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	216721.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1642543

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.52000 12/26/23-7Y 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	SWU01NPQ2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.52000 12/26/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NPQ2
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.520000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-12-26

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.520000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-21
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	120121.440000

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: 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.	317U1TMA2 PIMCO SWAPTION 2.8 CALL 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	OP0024GZ5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	99.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000750

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.80000 12/22/23-7Y 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	SWU01NQ24
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

Percentage value compared to net assets of the Fund.	0.000000

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.80000 12/22/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NQ24
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.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day

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

ii. Termination or maturity date.	2030-12-22

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	2.800000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-10225.000000

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: 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.	317U1TNA1 PIMCO SWAPTION 3.55 PUT 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	OP0024GW2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	65500.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0496430

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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/3.55000 12/22/23-7Y 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	SWU01NQ32

Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.55000 12/22/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NQ32
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other

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

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.550000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-12-22

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.550000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	35170.350000

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: 11

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U1TOA0 PIMCO SWAPTION 2.8 CALL 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	OP0024GX0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	99.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000750

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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/2.80000 12/22/23-7Y 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	SWU01NQ40
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A

Title of issue.	RFR USD SOFR/2.80000 12/22/23-7Y LCH
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NQ40
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.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-12-22
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	2.800000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-10011.000000

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: 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.	317U1TPA9 PIMCO SWAPTION 3.55 PUT 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	OP0024GY8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1600000.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	69867.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0529526

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

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

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.55000 12/22/23-7Y 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	SWU01NQ57
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

Asset type. (6)	Derivative-interest rate

Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.55000 12/22/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NQ57
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.550000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-12-22

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.550000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-12-20
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	37547.040000

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: 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.	317U1UYA6 PIMCO SWAPTION 3.625 PUT USD 2024010
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0024N79
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5247.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0039773

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.62500 01/05/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01NT62
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.62500 01/05/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NT62
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day

Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.625000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-01-05

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.630000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-01-03
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	2567.770000

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: 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.	317U1UZA5 PIMCO SWAPTION 2.875 CALL USD 202401
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0024N53
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000321

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	RFR USD SOFR/2.87500 01/05/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01NT70
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.87500 01/05/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01NT70

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.	2.875000
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.	2034-01-05

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A

v. Exercise price or rate.	2.880000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-01-03
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-2637.600000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 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.	317U1YAA4 PIMCO SWAPTION 4.04 PUT USD 20240111
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0025JN6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	56866.600000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0430995

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.04000 01/16/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01O1L7
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/4.04000 01/16/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01O1L7
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	4.040000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-01-16

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.040000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-01-11
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	37766.600000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 16

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U1YBA3 PIMCO SWAPTION 2.04 CALL USD 2024011
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0025JL0

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	72.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000549

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.04000 01/16/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01O1M5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.04000 01/16/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01O1M5
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.	2.040000
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.	2034-01-16

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	2.040000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-01-11
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-19027.600000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 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.	317U23WA7 PIMCO SWAPTION 1.5 CALL USD 20240124
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0026JQ7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	0.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000007

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/1.50000 01/26/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01OD59
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/1.50000 01/26/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OD59
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.	1.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-01-26

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.	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.	1.500000
vi. Exercise Price Currency Code	United States Dollar

vii. Expiration date.	2024-01-24
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-294.020000

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: 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.	317U27BA1 PIMCO SWAPTION 4.6 PUT USD 20240131
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0027788
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	76762.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0581787

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.60000 02/02/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01OIP0
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/4.60000 02/02/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OIP0
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	4.600000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-02-02

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	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.	4.600000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-01-31
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	61381.250000

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: 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.	317U27TA2 PIMCO SWAPTION 4.1 PUT USD 20240201
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP00278B0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	119708.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0907278

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.10000 02/05/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01OJI5
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/4.10000 02/05/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OJI5
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	4.100000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-02-05

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.100000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	94821.100000

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: 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.	317U27UA0 PIMCO SWAPTION 4.6 PUT USD 20240201
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0027895
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-11000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-72810.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0551831

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.60000 02/05/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01OJJ3
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/4.60000 02/05/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OJJ3
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.	4.600000

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.	2025-02-05

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.600000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-60710.100000

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: 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.	317U28IA2 PIMCO SWAPTION 0.979 CALL USD 202402
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0027C74
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	0.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000004

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/0.97900 02/05/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01OJZ7
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/0.97900 02/05/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OJZ7
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	0.979000
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.	2034-02-05

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	0.980000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-169.460000

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: 22

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U28LA8 PIMCO SWAPTION 4.1 PUT USD 20240201
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0027C41
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10000000.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	108826.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0824798

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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/4.10000 02/05/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01OK93
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/4.10000 02/05/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OK93
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	4.100000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-02-05

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.100000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	89401.000000

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: 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.	317U28MA7 PIMCO SWAPTION 4.6 PUT USD 20240201
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0027C33
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-10000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-66191.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0501665

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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/4.60000 02/05/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01OKA0
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/4.60000 02/05/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OKA0
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.	4.600000
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.	2025-02-05

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.600000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-01
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-56891.000000

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: 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.	317U29AA8 PIMCO SWAPTION 4.6 PUT USD 20240202
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0027FS5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	132266.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1002451

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	RFR USD SOFR/4.60000 02/06/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01OL01
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/4.60000 02/06/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01OL01

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

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	4.600000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-02-06

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.	4.600000

vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-02
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	116366.000000

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: 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.	317U2FSA5 PIMCO SWAPTION 2.4325 CALL USD 20240
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0029834
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	364.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002766

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.43250 02/29/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01P7U8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.43250 02/29/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01P7U8
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.	2.432500
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.	2034-02-28

iii. Upfront payments or receipts

Upfront payments.	0.000000

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	2.430000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-27
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-6295.050000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 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.	317U2J0A7 PIMCO SWAPTION 3.21 CALL USD 2024030
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0029V53
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4509.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0034176

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.21000 03/12/24-7Y 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	SWU01Q462
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.21000 03/12/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01Q462
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	3.210000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate

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

ii. Termination or maturity date.	2031-03-12

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.210000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-03-08
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-26990.700000

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: 27

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U2J1A6 PIMCO SWAPTION 3.71 PUT USD 20240308
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP0029V61
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	55342.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0419446

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.71000 03/12/24-7Y 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	SWU01Q470
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.71000 03/12/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01Q470
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.710000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-03-12

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.710000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-03-08
viii. Delta.	XXXX

ix. Unrealized appreciation or depreciation. (24)	23842.800000

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: 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.	317U2OGA9 PIMCO SWAPTION 3.0125 PUT USD 202404
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002CV72
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	120667.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0914547

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.01250 04/09/24-7Y 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	SWU01QYE2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.01250 04/09/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01QYE2
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.012500
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-04-09

iii. Upfront payments or receipts

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

ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.010000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	84117.700000

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: 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.	317U2OHA8 PIMCO SWAPTION 2.5125 CALL USD 20240
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002CV64
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1700000.000000
b. Units	Number of contracts

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1608.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012192

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.51250 04/09/24-7Y 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	SWU01QYF9
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.51250 04/09/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01QYF9
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.	2.512500
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-04-09

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.	2.510000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-34941.290000

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: 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.	317U2OWA1 PIMCO SWAPTION 2.67 CALL USD 2024041
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002D4Q8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2129.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016137

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.67000 04/15/24-7Y 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	SWU01RA89
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.67000 04/15/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01RA89
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.	2.670000
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-04-15

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.	2.670000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-11
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-29258.400000

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: 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.	317U2OXA0 PIMCO SWAPTION 3.17 PUT USD 20240411
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002D4R6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	94031.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0712668

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.17000 04/15/24-7Y 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	SWU01RA97
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A

Title of issue.	RFR USD SOFR/3.17000 04/15/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01RA97
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.170000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-04-15

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.	3.170000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-11
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	62643.750000

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: 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.	317U2RCA6 PIMCO SWAPTION 3.232 PUT USD 2024042
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002F1H6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	77451.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0587005

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.23200 04/26/24-7Y 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	SWU01RIM0
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.23200 04/26/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01RIM0
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.232000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-04-26

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.230000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-24
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	48699.340000

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: 33

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U2RDA5 PIMCO SWAPTION 2.732 CALL USD 202404
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002F1G8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2410.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0018272

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/2.73200 04/26/24-7Y 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	SWU01RIN8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/2.73200 04/26/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01RIN8
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.	2.732000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-04-26

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.	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.	2.730000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-04-24
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-26340.820000

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: 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.	317U34VA5 PIMCO FPPSWAPTION 5.0 PUT USD
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002JZ16
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17043.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0129173

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	RFR USD SOFR/5.00000 06/18/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VIN9
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.00000 06/18/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VIN9

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

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.000000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-06-18

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.000000

vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-06-14
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	8518.400000

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: 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.	317U34WA4 PIMCO FPPSWAPTION 5.0 PUT USD
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002JZ24
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7551.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0057236

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.00000 12/18/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VIO7
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.00000 12/18/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VIO7
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.000000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-12-18

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.000000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-12-16
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	2959.880000

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: 36

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317U39EA3 PIMCO SWAPTION 5.5 PUT USD 20241216
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002L3K4
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9033.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0068462

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 12/18/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VRK5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

Percentage value compared to net assets of the Fund.	0.000000

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 12/18/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VRK5
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-12-18

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-12-16
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1983.000000

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: 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.	317U3ERA8 PIMCO SWAPTION 5.5 PUT USD 20250121
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002MKJ6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10900000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16965.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0128585

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 01/23/25-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01W7I0

Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 01/23/25-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01W7I0
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other

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

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2026-01-23

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2025-01-21
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	4975.850000

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: 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.	317U3I7A1 PIMCO SWAPTION 4.1225 PUT USD 202310
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002NM86
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-700000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-7614.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0057709

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.12250 10/06/23-7Y 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	SWU01WHN8
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/4.12250 10/06/23-7Y LCH
At least one of the following other identifiers:	
- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WHN8
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.	4.122500
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-10-06
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.	4.120000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-04
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-4429.250000

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: 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.	317U3I8A0 PIMCO SWAPTION 5.5 PUT USD 20250128
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002NMG8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4600000.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	53115.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0402563

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 01/30/25-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WHO6
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

Asset type. (6)	Derivative-interest rate

Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 01/30/25-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WHO6
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2035-01-30

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2025-01-28
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	26435.280000

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: 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.	317U3IAA7 PIMCO SWAPTION 4.145 PUT USD 2023100
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002NMC7
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-9892.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0074976

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.	
a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.14500 10/10/23-7Y 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	SWU01WHS7
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/4.14500 10/10/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WHS7
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.	4.145000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-10-10

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.140000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-5892.500000

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: 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.	317U3IXA2 PIMCO SWAPTION 4.135 PUT USD 2023100
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002NQ41
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-20786.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0157541

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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/4.13500 10/10/23-7Y 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	SWU01WJE6
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/4.13500 10/10/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WJE6

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.	4.135000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-10-10

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A

v. Exercise price or rate.	4.130000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-12436.400000

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: 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.	317U3JAA5 PIMCO SWAPTION 4.1175 PUT USD 202310
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002NSM9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-23708.790000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0179690

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.11750 10/10/23-7Y 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	SWU01WKI5
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/4.11750 10/10/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WKI5
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.	4.117500
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-10-10

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.120000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-11738.790000

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: 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.	317U3JQA8 PIMCO SWAPTION 4.155 PUT USD 2023100
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	OP002NT06

identifier used	
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2600000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-24442.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0185254

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.15500 10/10/23-7Y 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	SWU01WL94
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/4.15500 10/10/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WL94
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.	4.155000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other

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

ii. Termination or maturity date.	2030-10-10

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.160000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-11377.860000

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: 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.	317U3K4A9 PIMCO SWAPTION 4.32 PUT USD 20231005
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002NT14
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-936.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0007098

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Bank of America, National Association	B4TYDEB6GKMZO031MB27

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.32000 10/10/23-7Y 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	SWU01WLO1
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/4.32000 10/10/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WLO1
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.	4.320000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-10-10

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.320000
vi. Exercise Price Currency Code	United States Dollar

vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-29.010000

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: 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.	317U3M5A4 PIMCO SWAPTION 5.5 PUT USD 20240221
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002P317
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13939.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0105650

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 02/23/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WPV1
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 02/23/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WPV1
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-02-23

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-21
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	5084.680000

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: 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.	317U3MBA7 PIMCO SWAPTION 4.185 PUT USD 2023100
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002P556
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4200000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	33551.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0254290

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.18500 10/10/23-7Y 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	SWU01WQ81
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/4.18500 10/10/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WQ81
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	4.185000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-10-10

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.180000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	12971.700000

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: 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.	317U3N9A8 PIMCO SWAPTION 5.5 PUT USD 20240507
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002PBZ3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2600000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3542.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0026847

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 05/09/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WRX5
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 05/09/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WRX5
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate

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

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-05-09

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-05-07
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1462.240000

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: 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.	317U3NKA5 PIMCO SWAPTION 4.012 PUT USD 2023110
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002PFY2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-47948.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0363404

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

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

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

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

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.01200 11/08/23-7Y 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	SWU01WT88
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/4.01200 11/08/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WT88
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.	4.012000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-11-08

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.010000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-30298.500000

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: 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.	317U3ORA6 PIMCO SWAPTION 5.25 PUT USD 20240221
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002PLR0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4500000.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	10081.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0076407

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

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

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.25000 02/23/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WV51
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

Asset type. (6)	Derivative-interest rate

Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.25000 02/23/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WV51
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.250000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-02-23

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.250000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-21
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	5525.100000

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: 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.	317U3OSA5 PIMCO SWAPTION 5.5 PUT USD 20240510
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002PLV1
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6799.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0051530

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.	
a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 05/14/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01WV69
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 05/14/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WV69
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day

Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-05-14

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-05-10
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	3549.000000

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: 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.	317U3P4A8 PIMCO SWAPTION 4.18 PUT USD 20231106
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002PNY3
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-3000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-36888.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0279583

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	RFR USD SOFR/4.18000 11/08/23-7Y 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	SWU01WW27
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/4.18000 11/08/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WW27

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.	4.180000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-11-08

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A

v. Exercise price or rate.	4.180000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-16788.900000

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: 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.	317U3P5A7 PIMCO SWAPTION 4.192 PUT USD 2023110
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002PP05
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-11869.800000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.0089962

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.19200 11/08/23-7Y 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	SWU01WW35
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/4.19200 11/08/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01WW35
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.	4.192000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-11-08

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.190000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-5219.800000

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: 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.	317U3R8A0 PIMCO SWAPTION 4.2 PUT USD 20240819
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	OP002Q1N9

identifier used	
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9757.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0073952

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.20000 08/21/24-7Y 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	SWU01X0Q7
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/4.20000 08/21/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X0Q7
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	4.200000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-08-21

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.	4.200000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-08-19
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1602.440000

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: 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.	317U3RCA5 PIMCO SWAPTION 3.5 CALL USD 20240819
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002Q1R0
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5155.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0039072

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

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.50000 08/21/24-7Y 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	SWU01X160
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.50000 08/21/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X160
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	3.500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-08-21

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.500000
vi. Exercise Price Currency Code	United States Dollar

vii. Expiration date.	2024-08-19
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-2999.800000

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: 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.	317U3RDA4 PIMCO SWAPTION 4.35 PUT USD 20231106
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002Q208
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-2800000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-20002.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0151603

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.35000 11/08/23-7Y 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	SWU01X178
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/4.35000 11/08/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X178
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.	4.350000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-11-08

iii. Upfront payments or receipts

Upfront payments.	0.000000

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.350000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1557.080000

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: 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.	317U3RLA5 PIMCO SWAPTION 5.25 PUT USD 20240819
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002Q4J5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4300000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8868.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0067217

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.25000 08/21/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01X1U7
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.25000 08/21/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X1U7
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.250000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-08-21

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.	5.250000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-08-19
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	215.000000

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: 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.	317U3RMA4 PIMCO SWAPTION 3.365 CALL USD 202408
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002Q4K2
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4303.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0032616

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.36500 08/21/24-7Y 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	SWU01X1V5

Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

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

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.36500 08/21/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X1V5
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.	3.365000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-08-21

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	3.370000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-08-19
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-3095.560000

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: 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.	317U3RNA3 PIMCO SWAPTION 4.265 PUT USD 2024081
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002Q4H9
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9102.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0068990

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

Item C.4. Asset and issuer type.	
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/4.26500 08/21/24-7Y 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	SWU01X1W3
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/4.26500 08/21/24-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01X1W3
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	4.265000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2031-08-21

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.	4.260000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-08-19
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1703.720000

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: 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.	317U3VRA0 PIMCO SWAPTION 5.25 PUT USD 20250303
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002R3Z8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Number of contracts
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	10705.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0081138

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

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

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

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

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

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.25000 03/05/25-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XDD2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

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

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

Asset type. (6)	Derivative-interest rate

Issuer type. (7)	

Country of investment or issuer.

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

ii. Description and terms of payments (23)

Description of reference instrument.

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

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.25000 03/05/25-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XDD2
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.250000
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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	5.250000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2025-03-03
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	2705.500000

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: 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.	317U3WTA6 PIMCO SWAPTION 4.43375 PUT USD 20231
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002RDD6
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-7945.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0060223

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

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

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

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

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

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

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

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

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/4.43375 11/08/23-7Y 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	SWU01XFY4
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/4.43375 11/08/23-7Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XFY4
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.	4.433700
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-11-08

iii. Upfront payments or receipts

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

End of Nested Derivatives

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

Number of shares.	N/A
v. Exercise price or rate.	4.430000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-2620.950000

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: 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.	317U3Y8A5 PIMCO SWAPTION 5.3 PUT USD 20250313
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002RZ42
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4125.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031264

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A

Title of the issue or description of the investment.	RFR USD SOFR/5.30000 03/17/25-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XKW2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.30000 03/17/25-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XKW2

If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.300000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2026-03-17

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.300000

vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2025-03-13
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	525.000000

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: 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.	317U3Z6A4 PIMCO SWAPTION 5.5 PUT USD 20240318
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002SD10
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16727.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0126776

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.50000 03/20/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XOV0
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.50000 03/20/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XOV0
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	5.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-03-20

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-03-18
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	3077.100000

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: 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.	317U3Z7A3 PIMCO SWAPTION 5.75 PUT USD 20240318
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP002SCV5
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-13000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-8762.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0066408

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/5.75000 03/20/24-1Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01XOW8
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/5.75000 03/20/24-1Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01XOW8
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	5.750000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000

Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-03-20

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.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	5.750000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-03-18
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-2424.500000

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: 64

Item C.1. Identification of investment.

a. Name of issuer (if any).	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2019-AHT
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BANC OF AMERICA MERRILL LYNCH BAMLL 2019 AHT A 144A
d. CUSIP (if any).	05525DAA4

At least one of the following other identifiers:

- ISIN	US05525DAA46

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)	988683.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7493286

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-03-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.58001
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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.	317U748I0 PIMCO SWAPTION 3.5 PUT USD 20240205
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001GS45
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	307460.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2330259

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
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/3.50000 02/07/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01G2A7
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.50000 02/07/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01G2A7

If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-02-07

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.500000

vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	273960.500000

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: 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.	317U764I9 PIMCO SWAPTION 3.5 PUT USD 20240207
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001GXR8
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	307807.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2332885

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	DEUTSCHE BANK AKTIENGESELLSCHAFT	7LTWFZYICNSX8D621K86

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.50000 02/09/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01G3J7
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.50000 02/09/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01G3J7
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2034-02-09

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-07
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	272057.000000

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: 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.	317U816I7 PIMCO SWAPTION 3.5 PUT USD 20240209
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OP001H597
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	252432.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1913202

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swaption

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

1. The reference instrument is a derivative. (25)

Start of Nested Derivatives

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

Identification of investment.

Name of issuer (if any).	N/A
LEI (if any) of issuer. (22)	N/A
Title of the issue or description of the investment.	RFR USD SOFR/3.50000 02/13/24-10Y LCH
CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01G7O2
Description of other unique identifier.	Internal ID

Amount of each investment.

Balance. (2)

Balance	0.000000
Units	Number of contracts
Description of other units.	
Currency. (3)	United States Dollar
Value. (4)	0.000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.000000

Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type. (6)	Derivative-interest rate
Issuer type. (7)	

Country of investment or issuer.

ISO country code. (8)	UNITED STATES OF AMERICA
Investment ISO country code. (9)	

ii. Description and terms of payments (23)

Description of reference instrument.

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	RFR USD SOFR/3.50000 02/13/24-10Y LCH

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01G7O2
If other identifier provided, indicate the type of identifier used.	Internal ID

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.500000
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.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	N/A
ISO Currency Code.	USD

End of Nested Derivatives

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	3.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2024-02-09
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	222707.900000

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: 68

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANC OF AMERICA FUNDING CORP 2005-E

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 2005 E 1A1
d. CUSIP (if any).	05946XXH1

At least one of the following other identifiers:

- ISIN	US05946XXH15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	21360.980000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18304.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0138734

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-05-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.01932
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	108038.420000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	98546.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0746889

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 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.	RFR USD SOFR/3.25000 12/20/23-30Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VAM9
Description of other unique identifier.	Internal ID

Item C.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)	295993.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2243351

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VAM9-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other

Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.250000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2053-12-20

iii. Upfront payments or receipts

Upfront payments.	147935.320000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2400000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	148058.360000

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: 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.	RFR USD SOFR/3.50000 12/20/23-10Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VAE7
Description of other unique identifier.	Internal ID

Item C.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)	571051.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4328029

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01VAE7-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar

Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2033-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-102915.030000
ISO Currency Code.	United States Dollar
iv. Notional amount.	9700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	673966.640000

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: 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.	RFR USD SOFR/3.50000 12/20/23-7Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01UXO2
Description of other unique identifier.	Internal ID

Item C.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)	498092.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3775065

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01UXO2-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-12-20
iii. Upfront payments or receipts	
Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-58899.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	11200000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	556991.000000

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: 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.	RFR USD SOFR/3.56900 07/10/23-7Y LCH
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VYR2
Description of other unique identifier.	Internal ID

Item C.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)	-32948.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0249720

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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).	SWU01VYR2-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.	3.569000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-07-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-2922.500000

ISO Currency Code.	United States Dollar
iv. Notional amount.	700000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-30026.180000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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.	RFR USD SOFR/3.74000 07/10/23-7Y LCH
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01VYQ4
Description of other unique identifier.	Internal ID

Item C.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)	-12862.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0097483

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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).	SWU01VYQ4-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.	3.740000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Payments: Floating rate Spread.	0.000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2030-07-10

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-1120.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	350000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-11742.170000

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: 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.	RFR USD SOFR/3.75000 06/21/23-2Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- ISIN	EZT7WRY43HJ4

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6006.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045526

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer. N/A

Title of issue. USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). SWU01O3M3-USD-SOFR-COMPOUND

If other identifier provided, indicate the type of identifier used. Internal ID

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Receipts: Floating rate Index. United States SOFR Secured Overnight Financing Rate

Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-06-21

iii. Upfront payments or receipts

Upfront payments.	919.670000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	225000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	5087.180000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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.	RFR USD SOFR/3.75000 12/20/23-5Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01UUK3
Description of other unique identifier.	Internal ID

Item C.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)	159896.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1211866

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01UUK3-USD-SOFR-COMPOUND
If other identifier provided, indicate the type of identifier used.	Internal ID
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	United States SOFR Secured Overnight Financing Rate
Receipts: Floating rate Spread.	0.000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	3.750000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2028-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-98494.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	6500000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	258390.750000

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: 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.	RFR USD SOFR/4.00000 12/20/23-3Y CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	SWU01UXN4

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)	United States Dollar
e. Value. (4)	470926.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3569172

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01UXN4-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.	4.000000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2026-12-20

iii. Upfront payments or receipts

Upfront payments.	0.000000
ISO Currency Code.	United States Dollar
Upfront receipts.	-375466.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	32800000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	846392.000000

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: 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.	RFRF USD SF+26.161/0.2* 06/16/21-3Y 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	SWU01QYJ1
Description of other unique identifier.	Internal ID

Item C.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)	756647.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5734668

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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).	SWU01QYJ1-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.	0.250000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2024-06-16

iii. Upfront payments or receipts

Upfront payments.	51805.100000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	19000000.000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	704842.120000

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: 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.	RFRF USD SF+26.161/1.40 7/05/23-2Y* CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01PU65
Description of other unique identifier.	Internal ID

Item C.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)	803498.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6089757

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01PU65-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.	1.400000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-04-05

iii. Upfront payments or receipts

Upfront payments.	6135.910000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	11600000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	797362.680000

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: 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.	RFRF USD SF+26.161/1.50 8/04/23-2Y* CME
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SWU01PUK4
Description of other unique identifier.	Internal ID

Item C.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)	1083474.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8211712

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	USD-SOFR-COMPOUND

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	SWU01PUK4-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.	1.500000
Payments: Base currency	United States Dollar
Payments: Amount	0.000000

ii. Termination or maturity date.	2025-05-04

iii. Upfront payments or receipts

Upfront payments.	8181.970000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	16300000.000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	1075292.960000

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: 81

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANCO LA HIPOTECARIA SA 2016-1A

b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LA HIPOTECARIA SA LHIPO 2016 1A A 144A
d. CUSIP (if any).	50346VAA7

At least one of the following other identifiers:

- ISIN	US50346VAA70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	460645.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	412045.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3122917

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PANAMA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-01-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.3575
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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.	31750MGN2 OTC ECAL FN 4.0 OCT23 92.492188 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	AEIH17767
Description of other unique identifier.	Internal ID
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-35.800000
f. Exchange rate.	
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-interest rate
b. Issuer type. (7)	
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 4.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0406A02

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	92.490000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	2054.040000

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: 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.	31750MIB6 OTC EPUT FN 4.0 OCT23 90.5 PUT
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH18765
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-15236.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0115481

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 4.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0406A02

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A

v. Exercise price or rate.	90.500000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-11018.150000

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: 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.	317511GE7 OTC EPUT FN 5.5 NOV23 97.554688 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH11232
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36992.400000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0280367

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.5% NOV 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0526B30

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	97.550000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	19531.460000

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: 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.	317520K37 OTC ECAL FN 5.0 OCT23 98.21875 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	AEIH09996
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-5000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-12.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000095

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0506A92

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	98.220000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	24401.560000

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: 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.	317521086 OTC EPUT FN 4.0 OCT23 90.828125 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH19029
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-18115.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0137295

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) — Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 4.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0406A02

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	90.830000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-12724.470000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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.	317521094 OTC ECAL FN 4.0 NOV23 90.890625 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	AEIH22650
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-6186.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0046886

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 4.0% NOV 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0406B84

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	90.890000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	727.860000

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: 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.	317526Z95 OTC EPUT FN 5.5 OCT23 97.65625 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH06984
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10057.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0076226

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.5% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0526A56

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	97.660000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05

viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6698.120000

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: 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.	317541CO6 OTC EPUT FN 5.5 OCT23 97.371094 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH07867
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3100000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23751.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0180017

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CITIGROUP INC.	6SHGI4ZSSLCXXQSBB395

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.5% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0526A56

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	97.370000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	11521.420000

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: 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.	3175517K9 OTC EPUT FN 5.0 OCT23 95.21875 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH09970
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-5000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	-49794.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0377391

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0506A92

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	95.220000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-18934.620000

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: 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.	317552L05 OTC ECAL FN 4.0 NOV23 90.90625 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	AEIH22643
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-6142.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0046552

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 4.0% NOV 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0406B84

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	90.910000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	264.050000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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.	317565FI5 OTC EPUT FN 5.5 OCT23 97.328125 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH07321
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21981.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0166602

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.5% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0526A56

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	97.330000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	13778.770000

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: 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.	3175664I5 OTC EPUT FN 5.5 97.265625
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH06430
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6854.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0051954

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.5% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0526A56

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	97.270000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	4198.650000

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: 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.	3175715W3 OTC EPUT FN 6.5 OCT23 100 PUT
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH07859
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	457.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003469

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate

b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 6.5% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0626A48

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A

v. Exercise price or rate.	100.000000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-518.860000

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: 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.	317577IT3 OTC EPUT FN 5.5 NOV23 95.953125 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH13071
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13884.900000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0105234

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.5% NOV 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0526B30

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	95.950000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-8380.730000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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.	317582NK6 OTC EPUT FN 5.0 OCT23 95.21875 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH09962
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-5000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-49794.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0377391

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0506A92

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	95.220000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-18934.620000

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: 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.	317584498 OTC EPUT FN 5.0 OCT23 95.1875 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH07875
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29178.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0221148

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0506A92

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	95.190000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	16053.900000

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: 98

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317591402 OTC EPUT FN 5.5 OCT23 97.265625 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH06992
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10282.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0077930

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.5% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0526A56

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	97.270000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	6297.970000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 99

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317592QW6 OTC EPUT FN 5.0 NOV23 94.625 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH11885
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36208.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0274424

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73

ii. Type, selected from among the following (put, call). Respond call for warrants. ☒ Put ☐ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants. ☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer. UMBS PASS THRU POOLS

Title of issue. FNMA TBA 5.0% NOV 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available). US01F0506B75

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares. N/A

v. Exercise price or rate. 94.630000

vi. Exercise Price Currency Code United States Dollar

vii. Expiration date. 2023-11-06

viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	17458.200000

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: 100

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317595JQ0 OTC ECAL FN 4.0 OCT23 92.4375 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	AEIH17437
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-38.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0000295

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73

ii. Type, selected from among the following (put, call). Respond call for warrants.	☐ Put ☒ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 4.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0406A02

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	92.440000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	2148.550000

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: 101

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317595ND4 OTC EPUT FN 5.5 NOV23 95.953125 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH17734
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	6942.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0052617

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	J.P. MORGAN SECURITIES LLC	ZBUT11V806EZRVTWT807

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call

iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.5% NOV 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0526B30

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	95.950000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	1083.070000

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: 102

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	317595RJ7 OTC EPUT FN 5.0 OCT23 95.4375 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH08337
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-5000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-58306.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0441908

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	CITIGROUP INC.	6SHGI4ZSSLCXXQSBB395

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☒ Written ☐ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.0% OCT 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0506A92

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	95.440000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-10-05
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	-29790.870000

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: 103

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	317595XE1 OTC EPUT FN 5.0 NOV23 94.59375 PUT
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AEIH11893
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11921.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0090357

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Option

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	MORGAN STANLEY & CO. LLC	9R7GPTSO7KV3UQJZQ078

ii. Type, selected from among the following (put, call). Respond call for warrants.	☒ Put ☐ Call
iii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	☐ Written ☒ Purchased

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	UMBS PASS THRU POOLS
Title of issue.	FNMA TBA 5.0% NOV 30YR

At least one of the following other identifiers:

- ISIN (if CUSIP is not available).	US01F0506B75

iv. Number of shares or principal amount of underlying reference instrument per contract.

Number of shares.	N/A
v. Exercise price or rate.	94.590000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2023-11-06
viii. Delta.	XXXX
ix. Unrealized appreciation or depreciation. (24)	5671.900000

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: 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.	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	268.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-509161.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.3858962

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
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).	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.	28950281.380000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-509161.680000

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: 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.	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	24.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-75221.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0570108

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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.	2677312.510000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-75221.570000

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: 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.	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	50.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-48306.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.0366114
Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A
Item C.4. Asset and issuer type.	
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).	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.	5266210.950000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	-48306.100000

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: 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.	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	-8.000000
b. Units	Number of contracts
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49924.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0378384

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

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).	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.	-951625.000000
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. (24)	49924.940000

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: 108

Item C.1. Identification of investment.

a. Name of issuer (if any).	BANK OF AMERICA MTG SEC 2002-G
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 2002 G 1A3
d. CUSIP (if any).	06050HKR8

At least one of the following other identifiers:

- ISIN	US06050HKR83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	810.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	743.530000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0005635

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.74998
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CENTEX HOME EQUITY 2002-A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CENTEX HOME EQUITY CXHE 2002 A AV
d. CUSIP (if any).	152314EQ9

At least one of the following other identifiers:

- ISIN	US152314EQ97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6503.020000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6144.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0046569

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-01-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	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: 110

Item C.1. Identification of investment.

a. Name of issuer (if any).	CHEVY CHASE MTGE FUNDING CORP 2004-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 1A A1 144A
d. CUSIP (if any).	16678RAS6

At least one of the following other identifiers:

- ISIN	US16678RAS67

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	4786.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4468.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0033863

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.7142
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 111

Item C.1. Identification of investment.

a. Name of issuer (if any). CITIGROUP COMMERCIAL MORTGAGE TRUST 2019-SMRT

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 SMRT A 144A
d. CUSIP (if any).	29429MAA1

At least one of the following other identifiers:

- ISIN	US29429MAA18

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)	998129.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7564876

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-01-10

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.149

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	CITIGROUP MORTGAGE LOAN TRUST INC 2021-INV3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2021 INV3 A3A 144A
d. CUSIP (if any).	17329VBA6
At least one of the following other identifiers:	
- ISIN	US17329VBA61

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1866483.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1417743.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.0745148

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-05-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 113

Item C.1. Identification of investment.

a. Name of issuer (if any).	CITIGROUP MTGE LOAN TR INC 2007-AMC1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 AMC1 A1 144A
d. CUSIP (if any).	17311BAS2

At least one of the following other identifiers:

- ISIN	US17311BAS25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	568269.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	318611.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2414774

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-12-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.7542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 114

Item C.1. Identification of investment.	
a. Name of issuer (if any).	CITIGROUP MTGE LOAN TRUST INC 2005-12
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 12 2A1 144A
d. CUSIP (if any).	17307GY69
At least one of the following other identifiers:	
- ISIN	US17307GY692

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	121554.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	116750.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0884858

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.2342
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: 115

Item C.1. Identification of investment.

a. Name of issuer (if any).	COMM 2021-2400 MORTGAGE TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COMM MORTGAGE TRUST COMM 2021 2400 A 144A
d. CUSIP (if any).	20048FAA6

At least one of the following other identifiers:

- ISIN	US20048FAA66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1750000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1639860.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.2428586

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-12-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.74748
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALT LOAN TRUST 2006-OA16
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 OA16 A3
d. CUSIP (if any).	23242GAF1

At least one of the following other identifiers:

- ISIN	US23242GAF19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	39137.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27699.190000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0209934

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.9342
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: 117

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE ALT LOAN TRUST 2006-OA16
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 OA16 A4C
d. CUSIP (if any).	23242GAZ7

At least one of the following other identifiers:

- ISIN	US23242GAZ72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	298144.880000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	212554.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1610965

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	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: 118

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE ALTERNATIVE LN TR 2005-14
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 14 2A1
d. CUSIP (if any).	12667GCB7

At least one of the following other identifiers:	
- ISIN	US12667GCB77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	181864.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	161931.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1227285

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.8542
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: 119

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE ALTERNATIVE LN TR 2006-OA12
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 OA12 A1C
d. CUSIP (if any).	23243AAC0

At least one of the following other identifiers:

- ISIN	US23243AAC09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	283881.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	202391.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1533934

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-09-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.71932
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ALTERNATIVE LOAN 2006-OA11
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA11 A1C
d. CUSIP (if any).	02147DAC5
At least one of the following other identifiers:	
- ISIN	US02147DAC56

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	411525.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	298979.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2265977

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-09-25

b. Coupon.

i. Coupon category. (13)	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: 121

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 2A1B
d. CUSIP (if any).	02146YAD8

At least one of the following other identifiers:

- ISIN	US02146YAD85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	36258.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28730.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0217751

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.63932
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE ASSET BACKED CERTS 2006-20
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 20 1A
d. CUSIP (if any).	12667HAA9

At least one of the following other identifiers:

- ISIN	US12667HAA95

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	93495.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	88033.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0667210

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-04-25

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: 123

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	87717.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	82215.030000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0623112

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 124

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE HOME LOANS 2001-HYB1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2001 HYB1 2A1
d. CUSIP (if any).	12669B2X9

At least one of the following other identifiers:

- ISIN	US12669B2X97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18047.960000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16781.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0127185

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-06-19

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.00963
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2004-16
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2004 16 1A4B
d. CUSIP (if any).	12669FY31

At least one of the following other identifiers:

- ISIN	US12669FY312

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	50726.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41548.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0314895

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	6.3542
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	COUNTRYWIDE HOME LOANS 2005-11
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2005 11 3A1
d. CUSIP (if any).	12669GUM1

At least one of the following other identifiers:

- ISIN	US12669GUM13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	229260.020000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	170356.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1291138

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	3.6067
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 127

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 2A1
d. CUSIP (if any).	12669GTV3
At least one of the following other identifiers:	
- ISIN	US12669GTV31

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	48710.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42931.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0325377

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level 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: 128

Item C.1. Identification of investment.

a. Name of issuer (if any).	COUNTRYWIDE HOME LOANS 2006-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2006 3 2A2
d. CUSIP (if any).	126694YN2

At least one of the following other identifiers:

- ISIN	US126694YN25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1320.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	249.570000
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.	2036-03-25

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: 129

Item C.1. Identification of investment.	
a. Name of issuer (if any).	COUNTRYWIDE HOME LOANS 2006-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COUNTRYWIDE HOME LOANS CWHL 2006 3 3A2
d. CUSIP (if any).	126694YR3
At least one of the following other identifiers:	
- ISIN	US126694YR39

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1298.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	492.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003731

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	6.1342
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 130

Item C.1. Identification of investment.

a. Name of issuer (if any).	CSMC 2021-INV1 TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 INV1 A3 144A
d. CUSIP (if any).	12661XAC6

At least one of the following other identifiers:

- ISIN	US12661XAC65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	162171.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	123182.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0933605

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2056-07-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 131

Item C.1. Identification of investment.

a. Name of issuer (if any).	EMCM MORTGAGE LOAN TRUST 2003-A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	EMC MORTGAGE LOAN TRUST EMCM 2003 A A2 144A
d. CUSIP (if any).	268668BU3

At least one of the following other identifiers:

- ISIN	US268668BU33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27114.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25356.390000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0192177

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2040-08-25

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: 132

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE 1998-22
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 1998 22 FA
d. CUSIP (if any).	31359RY63

At least one of the following other identifiers:

- ISIN	US31359RY635

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	153.850000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	153.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001163

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-04-18
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.82776
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2001-81
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2001 81 HE
d. CUSIP (if any).	31392BQR0

At least one of the following other identifiers:	
- ISIN	US31392BQR05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13532.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13646.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0103428

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-01-25
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? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2002-25
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2002 25 FX
d. CUSIP (if any).	31392C6T6

At least one of the following other identifiers:

- ISIN	US31392C6T69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	26563.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26707.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0202417

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-04-25
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: 135

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE 2002-9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2002 9 FH
d. CUSIP (if any).	31392BD52
At least one of the following other identifiers:	
- ISIN	US31392BD527

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	49180.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	48892.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0370561

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2032-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.92943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2004-11
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2004 11 A
d. CUSIP (if any).	31393T7H3

At least one of the following other identifiers:

- ISIN	US31393T7H31

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30939.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30868.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0233951

Item C.3. Payoff profile.

a. Payoff profile. (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. 2034-03-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.52206

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2004-53
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2004 53 ZQ
d. CUSIP (if any).	31394AAX4

At least one of the following other identifiers:

- ISIN	US31394AAX46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	221729.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	234494.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1777249

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-07-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	8
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 138

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE 2004-63
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2004 63 FA
d. CUSIP (if any).	31394ANT9

At least one of the following other identifiers:

- ISIN	US31394ANT96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1454.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1416.560000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0010736

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.55206
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	354962.400000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	344699.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2612498

Item C.3. Payoff profile.

a. Payoff profile. (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: 140

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	30633.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	31056.210000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0235377

Item C.3. Payoff profile.

a. Payoff profile. (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: 141

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE 2007-33
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FANNIE MAE FNR 2007 33 MF
d. CUSIP (if any).	31396VGE2

At least one of the following other identifiers:

- ISIN	US31396VGE20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	281181.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	281194.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2131184

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-04-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.08943

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE 2020-54
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2020 54 WF
d. CUSIP (if any).	3136BBGN6
At least one of the following other identifiers:	
- ISIN	US3136BBGN69
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	160524.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	152250.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1153914
Item C.3. Payoff profile.	
a. Payoff profile. (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.	2050-08-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.1683
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE INTEREST STRIP 386
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIEMAE STRIP FNS 386 14
d. CUSIP (if any).	3136FFSR1

At least one of the following other identifiers:

- ISIN	US3136FFSR14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12982.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3774.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0028607

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-04-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 144

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE INTEREST STRIP FNS 426
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIEMAE STRIP FNS 426 C25
d. CUSIP (if any).	31422MZM1
At least one of the following other identifiers:	
- ISIN	US31422MZM18

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	773137.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	101911.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0772396

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2052-01-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 145

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2005-102
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2005 102 AS
d. CUSIP (if any).	31394UHW5

At least one of the following other identifiers:

- ISIN	US31394UHW53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	433877.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24893.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0188668

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	1.15557
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2006-63
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2006 63 FD
d. CUSIP (if any).	31395NQL4

At least one of the following other identifiers:

- ISIN	US31395NQL46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	197254.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	194492.620000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1474069

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.87943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2009-88
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2009 88 WZ
d. CUSIP (if any).	31398F3H2

At least one of the following other identifiers:

- ISIN	US31398F3H25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	46709.830000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	38354.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0290689

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-11-25
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: 148

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2011-18
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2011 18 ZK
d. CUSIP (if any).	31397QF94

At least one of the following other identifiers:	
- ISIN	US31397QF941

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	119859.660000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	111059.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0841728

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2041-03-25
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: 149

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2012-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2012 3 PE
d. CUSIP (if any).	3136A3S69

At least one of the following other identifiers:

- ISIN	US3136A3S691

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	104983.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	97103.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0735949

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-02-25
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: 150

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE REMICS 2012-77
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2012 77 IO
d. CUSIP (if any).	3136A6H98
At least one of the following other identifiers:	
- ISIN	US3136A6H986

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	57882.340000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2361.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017901

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2052-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0.000001
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2013-47
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2013 47 MS
d. CUSIP (if any).	3136AEBH9

At least one of the following other identifiers:

- ISIN	US3136AEBH94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	101377.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	81454.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0617345

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2043-04-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 152

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2013-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2013 5 EZ
d. CUSIP (if any).	3136ABJ46

At least one of the following other identifiers:

- ISIN	US3136ABJ466

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	575869.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	467648.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3544331

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-08-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 153

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2013-54
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2013 54 SK
d. CUSIP (if any).	3136AEUE5

At least one of the following other identifiers:

- ISIN	US3136AEUE52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	248780.980000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	172336.030000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.1306144

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 154

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2013-86
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2013 86 CY
d. CUSIP (if any).	3136AF2E3

At least one of the following other identifiers:

- ISIN	US3136AF2E30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	591200.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	527356.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3996865

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-08-25
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: 155

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2014-11
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 11 PL
d. CUSIP (if any).	3136AJGR1

At least one of the following other identifiers:

- ISIN	US3136AJGR19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	416000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	371176.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2813168

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-03-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 156

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2014-42
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 42 SA
d. CUSIP (if any).	3136AKPR8

At least one of the following other identifiers:

- ISIN	US3136AKPR80

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	61065.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2222.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016846

Item C.3. Payoff profile.

a. Payoff profile. (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. 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: 157

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE REMICS 2014-43
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 43 BS
d. CUSIP (if any).	3136AKKU6
At least one of the following other identifiers:	
- ISIN	US3136AKKU64

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	50901.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2371.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017977

Item C.3. Payoff profile.	
a. Payoff profile. (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.	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: 158

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2014-45
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 45 SA
d. CUSIP (if any).	3136AKUC5

At least one of the following other identifiers:

- ISIN	US3136AKUC56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	36148.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1486.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011265

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 159

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE REMICS 2014-45
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 45 YB
d. CUSIP (if any).	3136AKTW3
At least one of the following other identifiers:	
- ISIN	US3136AKTW30

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1436000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1255590.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.9516181

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2044-08-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 160

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2014-47
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 47 BI
d. CUSIP (if any).	3136AKTL7

At least one of the following other identifiers:

- ISIN	US3136AKTL74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	79677.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3341.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0025322

Item C.3. Payoff profile.

a. Payoff profile. (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.	2054-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 161

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2014-79
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 79 PS
d. CUSIP (if any).	3136ALF48

At least one of the following other identifiers:

- ISIN	US3136ALF489

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	233266.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14080.740000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0106719

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0.17057
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2014-84
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 84 AI
d. CUSIP (if any).	3136AL2X8

At least one of the following other identifiers:

- ISIN	US3136AL2X84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	128806.400000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	859.670000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006515

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-02-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	0.2
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: 163

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2014-92
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2014 92 SB
d. CUSIP (if any).	3136AMEE5

At least one of the following other identifiers:	
- ISIN	US3136AMEE52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	41599.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2251.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017063

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-01-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate. 0.000001

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2015-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 1 SJ
d. CUSIP (if any).	3136AMLP2

At least one of the following other identifiers:

- ISIN	US3136AMLP27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	328291.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	203227.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1540270

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-07-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 165

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE REMICS 2015-10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 10 SA
d. CUSIP (if any).	3136AMZT9
At least one of the following other identifiers:	
- ISIN	US3136AMZT92

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	114238.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5706.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0043249

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2045-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 166

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2015-19
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 19 AI
d. CUSIP (if any).	3136ANJM0

At least one of the following other identifiers:

- ISIN	US3136ANJM07

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	94987.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4044.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030651

Item C.3. Payoff profile.

a. Payoff profile. (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.	2055-04-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 167

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2015-50
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 50 SB
d. CUSIP (if any).	3136APNG3

At least one of the following other identifiers:

- ISIN	US3136APNG31

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	199410.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10287.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0077966

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-07-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 168

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2015-58
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 58 AI
d. CUSIP (if any).	3136APU75

At least one of the following other identifiers:

- ISIN	US3136APU752

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	55612.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1901.930000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0014415

Item C.3. Payoff profile.

a. Payoff profile. (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.	2055-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 169

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2015-64
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 64 KS
d. CUSIP (if any).	3136AP3C4

At least one of the following other identifiers:

- ISIN	US3136AP3C48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	47533.400000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2180.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016528

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-09-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	0.000001
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2015-64
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 64 MZ
d. CUSIP (if any).	3136AP5V0

At least one of the following other identifiers:

- ISIN	US3136AP5V01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	547175.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	350169.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2653949

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-09-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 171

Item C.1. Identification of investment.

a. Name of issuer (if any). FANNIE MAE REMICS 2015-73

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 73 ES
d. CUSIP (if any).	3136AP7M8

At least one of the following other identifiers:

- ISIN	US3136AP7M83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	73406.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37009.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0280497

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-10-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 0

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 172

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE REMICS 2015-81
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 81 MZ
d. CUSIP (if any).	3136AQPQ7
At least one of the following other identifiers:	
- ISIN	US3136AQPQ77

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	308660.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	212502.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1610566

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2045-11-25

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: 173

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2015-81
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2015 81 NZ
d. CUSIP (if any).	3136AQPM6

At least one of the following other identifiers:

- ISIN	US3136AQPM63

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	95077.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	66954.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0507451

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-07-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 174

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE REMICS 2016-52
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2016 52 PI
d. CUSIP (if any).	3136AS6D3
At least one of the following other identifiers:	
- ISIN	US3136AS6D30

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	112746.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13645.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0103417

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-04-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 175

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2016-63
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2016 63 YI
d. CUSIP (if any).	3136ATXU3

At least one of the following other identifiers:

- ISIN	US3136ATXU37

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	40302.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3123.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0023672

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-04-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 176

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2016-76
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2016 76 CS
d. CUSIP (if any).	3136ATY81

At least one of the following other identifiers:

- ISIN	US3136ATY814

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16366.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	728.840000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005524

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2046-10-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 177

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE REMICS 2018-37
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2018 37 BC
d. CUSIP (if any).	3136B17E8

At least one of the following other identifiers:

- ISIN	US3136B17E88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15097.830000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13730.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0104066

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-12-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 178

Item C.1. Identification of investment.

a. Name of issuer (if any). FANNIE MAE REMICS 2018-85

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. FANNIE MAE FNR 2018 85 FE

d. CUSIP (if any). 3136B3QC7

At least one of the following other identifiers:	
- ISIN	US3136B3QC72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	369851.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	359267.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2722904

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-12-25
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate. 5.72943

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2019-10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2019 10 FA
d. CUSIP (if any).	3136B3M72

At least one of the following other identifiers:

- ISIN	US3136B3M727

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	254635.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	247233.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1873798

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-03-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.82943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 180

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FANNIE MAE REMICS 2019-62
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2019 62 FA
d. CUSIP (if any).	3136B6Z48
At least one of the following other identifiers:	
- ISIN	US3136B6Z482

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1060835.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1026378.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7778973

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2059-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.92943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2019-62
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2019 62 SN
d. CUSIP (if any).	3136B62S1

At least one of the following other identifiers:

- ISIN	US3136B62S11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	75916.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7925.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0060068

Item C.3. Payoff profile.

a. Payoff profile. (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. 2049-11-25

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 0.57057

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE REMICS 2021-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 2021 3 TI
d. CUSIP (if any).	3136BDR42

At least one of the following other identifiers:

- ISIN	US3136BDR422

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	606153.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	104470.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0791790

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-02-25

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: 183

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE WHOLE LOAN 2002 W11
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIEMAE WHOLE LOAN FNW 2002 W11 AV1
d. CUSIP (if any).	31392EW63

At least one of the following other identifiers:

- ISIN	US31392EW638

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12827.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12629.630000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0095721

Item 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)	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.	2032-11-25
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.59943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE-1993-183
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 1993 183 KA
d. CUSIP (if any).	31359EHA2

At least one of the following other identifiers:

- ISIN	US31359EHA29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13.080000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000099

Item C.3. Payoff profile.

a. Payoff profile. (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.	2023-10-25
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: 185

Item C.1. Identification of investment.

a. Name of issuer (if any).	FANNIE MAE-1994-15
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIE MAE FNR 1994 15 F
d. CUSIP (if any).	31359GQB5

At least one of the following other identifiers:

- ISIN	US31359GQB58

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	1219.580000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1219.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009244

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2024-02-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.07943
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE-ACES 2016-M11
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FANNIEMAE ACES FNA 2016 M11 AL
d. CUSIP (if any).	3136AT5G5

At least one of the following other identifiers:

- ISIN	US3136AT5G51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	131520.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	113596.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0860950

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-07-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.944
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIE MAE-ACES 2020-M33
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIEMAE ACES FNA 2020 M33 X2
d. CUSIP (if any).	3136BBAR3
At least one of the following other identifiers:	
- ISIN	US3136BBAR38

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1714513.660000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	140662.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1066089

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2031-01-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.34852
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIEMAE WHOLE LOAN 2003-W9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIEMAE WHOLE LOAN FNW 2003 W9 A
d. CUSIP (if any).	31393B6U4

At least one of the following other identifiers:

- ISIN	US31393B6U41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9126.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8660.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0065640

Item 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)	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.	2033-06-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.54943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FANNIEMAIE WHOLE LOAN 2002-W2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FANNIEMAE WHOLE LOAN FNW 2002 W2 AV1
d. CUSIP (if any).	31392CEQ3
At least one of the following other identifiers:	
- ISIN	US31392CEQ33

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	38570.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37734.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0285992

Item 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)	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.	2032-06-25

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: 190

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 1B2432 FH 09/35 FLOATING VAR
d. CUSIP (if any).	3128JMSW8

At least one of the following other identifiers:

- ISIN	US3128JMSW89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	55297.370000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54329.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0411766

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-09-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.52
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 191

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 1B2721 FH 01/35 FLOATING VAR
d. CUSIP (if any).	3128JM4F1

At least one of the following other identifiers:

- ISIN	US3128JM4F15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4575.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4516.050000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0034227

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-01-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.998
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 1B2747 FH 02/35 FLOATING VAR
d. CUSIP (if any).	3128JM5H6

At least one of the following other identifiers:

- ISIN	US3128JM5H61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4166.890000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4117.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031204

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-02-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.591
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 1B2811 FH 03/35 FLOATING VAR
d. CUSIP (if any).	3128JNAM7

At least one of the following other identifiers:	
- ISIN	US3128JNAM72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1396.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1369.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010382

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-03-01
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate. | 4.462

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 1B7241 FH 08/36 FLOATING VAR
d. CUSIP (if any).	3128QPNH1

At least one of the following other identifiers:

- ISIN	US3128QPNH16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5765.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5830.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0044192

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-08-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.312
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 195

Item C.1. Identification of investment.

a. Name of issuer (if any).	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 1G0103 FH 02/35 FLOATING VAR
d. CUSIP (if any).	3128NCDG6

At least one of the following other identifiers:

- ISIN	US3128NCDG66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1208.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1192.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009035

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-02-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.991
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 1L0097 FH 06/35 FLOATING VAR
d. CUSIP (if any).	3128Q2DA8

At least one of the following other identifiers:

- ISIN	US3128Q2DA83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9433.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9609.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0072832

Item C.3. Payoff profile.

a. Payoff profile. (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. 2035-06-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.996

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 1Q0184 FH 11/36 FLOATING VAR
d. CUSIP (if any).	3128S4FZ5

At least one of the following other identifiers:

- ISIN	US3128S4FZ52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	62724.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	63899.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0484301

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-11-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.083
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 781923 FH 09/34 FLOATING VAR
d. CUSIP (if any).	31349TD40

At least one of the following other identifiers:

- ISIN	US31349TD404

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	92258.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93979.710000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0712277

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.863
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 783028 FH 02/35 FLOATING VAR
d. CUSIP (if any).	31349ULH9

At least one of the following other identifiers:

- ISIN	US31349ULH94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1186.930000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1201.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009105

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-02-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.498
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 783096 FH 04/35 FLOATING VAR
d. CUSIP (if any).	31349UNM6

At least one of the following other identifiers:

- ISIN	US31349UNM61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6234.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6294.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0047704

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-04-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.115
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 783104 FH 04/35 FLOATING VAR
d. CUSIP (if any).	31349UNV6

At least one of the following other identifiers:

- ISIN	US31349UNV60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12648.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12800.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0097014

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-04-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.096

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 788845 FH 11/31 FLOATING VAR
d. CUSIP (if any).	31295MZJ2
At least one of the following other identifiers:	
- ISIN	US31295MZJ25

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5104.960000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4997.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0037879

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2031-11-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.912
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 848812 FH 10/39 FLOATING VAR
d. CUSIP (if any).	31300LYH2

At least one of the following other identifiers:

- ISIN	US31300LYH22

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	194029.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	196027.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1485705

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2039-10-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.618
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 865469 FH 08/25 FLOATING VAR
d. CUSIP (if any).	31348UCE7
At least one of the following other identifiers:	
- ISIN	US31348UCE73

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	62.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	61.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000469

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-08-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.007
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 972104 FH 05/32 FLOATING VAR
d. CUSIP (if any).	31336CKR3

At least one of the following other identifiers:

- ISIN	US31336CKR33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5838.420000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5742.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0043520

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-05-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.548
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 972136 FH 01/34 FLOATING VAR
d. CUSIP (if any).	31336CLR2

At least one of the following other identifiers:

- ISIN	US31336CLR24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2499.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2503.150000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0018972

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.35
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 207

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 A34704 FG 05/35 FIXED 5.5
d. CUSIP (if any).	31297QGM5

At least one of the following other identifiers:

- ISIN	US31297QGM50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18747.360000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18197.120000
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)	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)	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: 208

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 A36345 FG 08/35 FIXED 5

d. CUSIP (if any). 31297SBN4

At least one of the following other identifiers:	
- ISIN	US31297SBN45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13319.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13005.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0098569

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-08-01
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: 209

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 A38825 FG 05/35 FIXED 5.5
d. CUSIP (if any).	31297UYW4

At least one of the following other identifiers:

- ISIN	US31297UYW43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	45372.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	44024.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0333663

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 210

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 A50771 FG 07/36 FIXED 6
d. CUSIP (if any).	3128KC2C0
At least one of the following other identifiers:	
- ISIN	US3128KC2C01

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1789.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1823.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013818

Item C.3. Payoff profile.	
a. Payoff profile. (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)	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: 211

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 A53538 FG 10/36 FIXED 6
d. CUSIP (if any).	3128KF4X5

At least one of the following other identifiers:

- ISIN	US3128KF4X56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2564.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2563.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0019431

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 212

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 A63533 FG 07/37 FIXED 5.5
d. CUSIP (if any).	3128KT4S6

At least one of the following other identifiers:

- ISIN	US3128KT4S62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6877.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6682.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0050646

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 213

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 A64440 FG 08/37 FIXED 6
d. CUSIP (if any).	3128KU4Z7

At least one of the following other identifiers:

- ISIN	US3128KU4Z79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	40544.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41144.860000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0311839

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-08-01

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: 214

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 A65448 FG 09/37 FIXED 6
d. CUSIP (if any).	3128KWBR3

At least one of the following other identifiers:

- ISIN	US3128KWBR31

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	815.490000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	830.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006291

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-09-01
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: 215

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 A65518 FG 09/37 FIXED 6
d. CUSIP (if any).	3128KWDX8

At least one of the following other identifiers:

- ISIN	US3128KWDX80

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3638.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3692.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027986

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-09-01

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: 216

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 A69945 FG 12/37 FIXED 5.5
d. CUSIP (if any).	3128L2BN7

At least one of the following other identifiers:

- ISIN	US3128L2BN73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	31794.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30899.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0234185

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-12-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 217

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 A74896 FG 03/38 FIXED 5
d. CUSIP (if any).	3128L8NM3
At least one of the following other identifiers:	
- ISIN	US3128L8NM33

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	54952.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53313.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0404063

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2038-03-01

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: 218

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 A79234 FG 05/36 FIXED 5
d. CUSIP (if any).	3128LDHK3
At least one of the following other identifiers:	
- ISIN	US3128LDHK34
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	6672.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6547.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0049626
Item C.3. Payoff profile.	
a. Payoff profile. (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.	2036-05-01

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: 219

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 A79792 FG 07/38 FIXED 5
d. CUSIP (if any).	3128LD2Z6
At least one of the following other identifiers:	
- ISIN	US3128LD2Z67

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	24513.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23624.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0179054

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2038-07-01

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: 220

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 A79966 FG 08/38 FIXED 5.5
d. CUSIP (if any).	3128LECB6

At least one of the following other identifiers:

- ISIN	US3128LECB62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1020.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	990.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007505

Item C.3. Payoff profile.

a. Payoff profile. (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.	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: 221

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 A81047 FG 08/38 FIXED 6
d. CUSIP (if any).	312927EU6

At least one of the following other identifiers:

- ISIN	US312927EU66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16503.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16568.250000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0125572

Item C.3. Payoff profile.

a. Payoff profile. (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.	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: 222

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 A82215 FG 09/38 FIXED 6
d. CUSIP (if any).	312928N83

At least one of the following other identifiers:

- ISIN	US312928N831

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30939.580000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30659.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0232367

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-09-01

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: 223

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 A85470 FG 04/39 FIXED 4.5
d. CUSIP (if any).	312932CF1

At least one of the following other identifiers:	
- ISIN	US312932CF11

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	104323.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	98751.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0748443

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2039-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 4.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 224

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 A86255 FG 05/39 FIXED 5
d. CUSIP (if any).	3129325Q5

At least one of the following other identifiers:

- ISIN	US3129325Q59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11512.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11288.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0085559

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-05-01
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: 225

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 A88029 FG 08/39 FIXED 6
d. CUSIP (if any).	3129344N9
At least one of the following other identifiers:	
- ISIN	US3129344N91
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	10895.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10951.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0083003
Item C.3. Payoff profile.	
a. Payoff profile. (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.	2039-08-01

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: 226

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 A90393 FG 12/39 FIXED 5
d. CUSIP (if any).	312938NJ8

At least one of the following other identifiers:

- ISIN	US312938NJ83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18225.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17729.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0134375

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-12-01
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: 227

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 A91699 FG 04/40 FIXED 5
d. CUSIP (if any).	3129393G4

At least one of the following other identifiers:

- ISIN	US3129393G41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6308.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6181.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0046851

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-04-01

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: 228

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 A91812 FG 04/40 FIXED 5
d. CUSIP (if any).	312940AM1

At least one of the following other identifiers:

- ISIN	US312940AM14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13755.340000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13449.150000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0101932

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-04-01

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: 229

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 A93101 FG 07/40 FIXED 5
d. CUSIP (if any).	312941NS2

At least one of the following other identifiers:

- ISIN	US312941NS20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7147.110000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6980.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0052903

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-07-01
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: 230

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 A95500 FG 12/40 FIXED 5
d. CUSIP (if any).	312944DD0

At least one of the following other identifiers:

- ISIN	US312944DD00

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	53444.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51591.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0391011

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-12-01

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: 231

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 A95501 FG 12/40 FIXED 5
d. CUSIP (if any).	312944DE8

At least one of the following other identifiers:

- ISIN	US312944DE82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	60032.250000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	57550.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0436181

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-12-01

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: 232

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 C01622 FG 09/33 FIXED 5
d. CUSIP (if any).	31292HYT5
At least one of the following other identifiers:	
- ISIN	US31292HYT57

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	652.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	641.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004858

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2033-09-01
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).	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 C03709 FG 07/41 FIXED 5
d. CUSIP (if any).	31292LDN2

At least one of the following other identifiers:

- ISIN	US31292LDN29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3974.250000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3881.670000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0029419

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-07-01

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: 234

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 C04444 FG 01/43 FIXED 3
d. CUSIP (if any).	31292L5D3
At least one of the following other identifiers:	
- ISIN	US31292L5D38

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	39936.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34217.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0259335

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2043-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 235

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 C90826 FG 02/24 FIXED 6
d. CUSIP (if any).	31335H4K6

At least one of the following other identifiers:

- ISIN	US31335H4K68

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3019.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2993.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0022691

Item C.3. Payoff profile.

a. Payoff profile. (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.	2024-02-01

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: 236

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 C91116 FG 11/27 FIXED 6
d. CUSIP (if any).	3128P7GZ0

At least one of the following other identifiers:

- ISIN	US3128P7GZ05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6987.740000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6913.400000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0052397

Item C.3. Payoff profile.

a. Payoff profile. (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.	2027-11-01

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: 237

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 G01818 FG 05/35 FIXED 5
d. CUSIP (if any).	3128LXAT7

At least one of the following other identifiers:

- ISIN	US3128LXAT79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	66825.830000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	65611.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0497270

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 238

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 G01820 FG 06/35 FIXED 5.5
d. CUSIP (if any).	3128LXAV2

At least one of the following other identifiers:	
- ISIN	US3128LXAV26

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	212619.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	212175.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1608087

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2035-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 239

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 G01967 FG 11/30 FIXED 5.5
d. CUSIP (if any).	3128LXFG0

At least one of the following other identifiers:

- ISIN	US3128LXFG04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	327.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	317.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002407

Item C.3. Payoff profile.

a. Payoff profile. (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.	2030-11-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 240

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 G02168 FG 04/36 FIXED 6
d. CUSIP (if any).	3128LXMR8
At least one of the following other identifiers:	
- ISIN	US3128LXMR85

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	7406.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7544.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0057181

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2036-04-01

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: 241

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 G02681 FG 02/37 FIXED 6
d. CUSIP (if any).	3128M4J20

At least one of the following other identifiers:

- ISIN	US3128M4J207

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1558.960000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1588.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012037

Item C.3. Payoff profile.

a. Payoff profile. (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. 2037-02-01

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: 242

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 G02791 FG 04/37 FIXED 5.5
d. CUSIP (if any).	3128M4NG4

At least one of the following other identifiers:

- ISIN	US3128M4NG41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	241.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	242.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001835

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 243

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 G02939 FG 05/37 FIXED 5.5
d. CUSIP (if any).	3128M4S46

At least one of the following other identifiers:

- ISIN	US3128M4S463

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	229.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	229.610000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0001740

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 244

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 G02998 FG 05/37 FIXED 6
d. CUSIP (if any).	3128M4UX9

At least one of the following other identifiers:

- ISIN	US3128M4UX90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	21754.480000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22161.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0167961

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-05-01
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).	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 G03205 FG 07/35 FIXED 5.5
d. CUSIP (if any).	3128M43N1

At least one of the following other identifiers:

- ISIN	US3128M43N17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3864.150000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3852.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0029196

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 246

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 G03268 FG 09/37 FIXED 6
d. CUSIP (if any).	3128M46D0

At least one of the following other identifiers:

- ISIN	US3128M46D08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	42104.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42895.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0325109

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-09-01

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: 247

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 G03392 FG 10/37 FIXED 6
d. CUSIP (if any).	3128M5C57
At least one of the following other identifiers:	
- ISIN	US3128M5C571

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	340.310000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	346.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002627

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2037-10-01

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: 248

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 G03400 FG 03/37 FIXED 5.5
d. CUSIP (if any).	3128M5DD9

At least one of the following other identifiers:

- ISIN	US3128M5DD94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19904.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19368.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0146797

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 249

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 G03432 FG 11/37 FIXED 5.5
d. CUSIP (if any).	3128M5ED8

At least one of the following other identifiers:

- ISIN	US3128M5ED85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1135.390000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1136.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008613

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-11-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 250

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 G03551 FG 11/37 FIXED 6
d. CUSIP (if any).	3128M5H45

At least one of the following other identifiers:

- ISIN	US3128M5H455

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	883.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	899.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006815

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-11-01

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: 251

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 G03698 FG 12/37 FIXED 6
d. CUSIP (if any).	3128M5NP1

At least one of the following other identifiers:

- ISIN	US3128M5NP15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3332.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3394.290000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0025725

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-12-01

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: 252

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 G03781 FG 01/38 FIXED 6
d. CUSIP (if any).	3128M5RA0

At least one of the following other identifiers:

- ISIN	US3128M5RA00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	24266.550000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24688.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0187115

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-01-01

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: 253

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 G03911 FG 02/38 FIXED 6
d. CUSIP (if any).	3128M5VC1

At least one of the following other identifiers:

- ISIN	US3128M5VC10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	112781.250000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	114724.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0869503

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-02-01
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: 254

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 G03968 FG 12/36 FIXED 5.5
d. CUSIP (if any).	3128M5W55

At least one of the following other identifiers:

- ISIN	US3128M5W553

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	299.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	291.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002211

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 255

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 G04051 FG 02/38 FIXED 6
d. CUSIP (if any).	3128M5ZQ6
At least one of the following other identifiers:	
- ISIN	US3128M5ZQ69

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	26900.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27385.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0207553

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2038-02-01

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: 256

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 G04170 FG 04/38 FIXED 6
d. CUSIP (if any).	3128M56F2

At least one of the following other identifiers:

- ISIN	US3128M56F29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2374.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2403.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0018215

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-04-01

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: 257

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 G04503 FG 11/35 FIXED 5.5
d. CUSIP (if any).	3128M6KQ0

At least one of the following other identifiers:

- ISIN	US3128M6KQ08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	52368.480000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52339.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0396685

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-11-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 258

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 G04591 FG 06/36 FIXED 5.5
d. CUSIP (if any).	3128M6NG9

At least one of the following other identifiers:

- ISIN	US3128M6NG98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20162.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20115.650000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0152458

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 259

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 G04692 FG 02/35 FIXED 5.5
d. CUSIP (if any).	3128M6RM2

At least one of the following other identifiers:

- ISIN	US3128M6RM21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7758.460000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7734.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0058619

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-02-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 260

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 G05122 FG 01/39 FIXED 5.5
d. CUSIP (if any).	3128M7AX4

At least one of the following other identifiers:

- ISIN	US3128M7AX42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	108996.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	108891.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0825298

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 261

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 G05132 FG 12/38 FIXED 5
d. CUSIP (if any).	3128M7A97

At least one of the following other identifiers:

- ISIN	US3128M7A977

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	70009.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	68649.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0520299

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-12-01

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: 262

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 G06067 FG 10/39 FIXED 5
d. CUSIP (if any).	3128M8CC6
At least one of the following other identifiers:	
- ISIN	US3128M8CC69

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	276499.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	271126.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2054883

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2039-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 263

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 G06872 FG 09/39 FIXED 5.5
d. CUSIP (if any).	3128M86H2

At least one of the following other identifiers:

- ISIN	US3128M86H21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	91298.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	91379.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0692571

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 264

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 G06931 FG 08/39 FIXED 6
d. CUSIP (if any).	3128M9A85
At least one of the following other identifiers:	
- ISIN	US3128M9A858

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	46577.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	47451.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0359636

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2039-08-01

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: 265

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 G06962 FG 05/40 FIXED 6
d. CUSIP (if any).	3128M9B76

At least one of the following other identifiers:

- ISIN	US3128M9B765

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30531.810000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	31105.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0235748

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-05-01

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: 266

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 G07203 FG 06/41 FIXED 4.5
d. CUSIP (if any).	3128M9KQ4

At least one of the following other identifiers:

- ISIN	US3128M9KQ47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	48126.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	45557.540000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0345283

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-06-01

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: 267

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 G08035 FG 01/35 FIXED 5
d. CUSIP (if any).	3128MJBD1

At least one of the following other identifiers:

- ISIN	US3128MJBD16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	64403.100000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	63231.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0479231

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-01-01

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: 268

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 G08273 FG 06/38 FIXED 5.5
d. CUSIP (if any).	3128MJJT8

At least one of the following other identifiers:	
- ISIN	US3128MJJT85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	25738.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25703.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0194806

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 5.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 269

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 G08341 FG 04/39 FIXED 5
d. CUSIP (if any).	3128MJLX6

At least one of the following other identifiers:

- ISIN	US3128MJLX69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	36944.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36225.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0274552

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-04-01
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: 270

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 G08525 FG 05/43 FIXED 3
d. CUSIP (if any).	3128MJSP6
At least one of the following other identifiers:	
- ISIN	US3128MJSP62

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	96798.800000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	82933.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0628554

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2043-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 271

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 G08789 FG 11/47 FIXED 4
d. CUSIP (if any).	3128MJ2X7

At least one of the following other identifiers:

- ISIN	US3128MJ2X72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	57711.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52614.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0398771

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-11-01

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: 272

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 G08851 FG 12/48 FIXED 3.5
d. CUSIP (if any).	3128MJ5M8

At least one of the following other identifiers:

- ISIN	US3128MJ5M80

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19088.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16783.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0127206

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 273

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 G30462 FG 08/26 FIXED 6
d. CUSIP (if any).	3128CUQP4

At least one of the following other identifiers:

- ISIN	US3128CUQP46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	14013.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13867.260000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0105101

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-08-01

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: 274

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 G61254 FG 01/48 FIXED 4
d. CUSIP (if any).	31335BMB9

At least one of the following other identifiers:

- ISIN	US31335BMB98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	51604.500000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46865.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0355198

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-01-01

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: 275

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 G67722 FG 03/49 FIXED 5
d. CUSIP (if any).	3132XCSK2

At least one of the following other identifiers:

- ISIN	US3132XCSK24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	384653.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	370065.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2804749

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-03-01

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: 276

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 Q13410 FG 12/42 FIXED 3
d. CUSIP (if any).	3132HPYF5

At least one of the following other identifiers:

- ISIN	US3132HPYF51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	51375.420000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	44016.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0333607

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 277

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 Q25852 FG 04/44 FIXED 4.5
d. CUSIP (if any).	3132M6EZ9
At least one of the following other identifiers:	
- ISIN	US3132M6EZ98

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	62602.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	58869.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0446175

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2044-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 278

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 Q25853 FG 04/44 FIXED 4.5
d. CUSIP (if any).	3132M6E22

At least one of the following other identifiers:

- ISIN	US3132M6E223

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	68812.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	64815.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0491242

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 279

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 Q34007 FG 06/45 FIXED 3
d. CUSIP (if any).	3132QQNZ1
At least one of the following other identifiers:	
- ISIN	US3132QQNZ17

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	64514.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54759.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0415025

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2045-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 280

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 Q53034 FG 12/47 FIXED 3.5
d. CUSIP (if any).	3132XVLQ4

At least one of the following other identifiers:

- ISIN	US3132XVLQ48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	66630.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	58451.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0443010

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 281

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 Q53756 FG 01/48 FIXED 4
d. CUSIP (if any).	3132XWE64

At least one of the following other identifiers:

- ISIN	US3132XWE647

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	109712.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	99633.000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0755124

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-01-01

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: 282

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 Q54427 FG 02/48 FIXED 4
d. CUSIP (if any).	3132XW4M0

At least one of the following other identifiers:

- ISIN	US3132XW4M00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7691.430000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6990.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0052981

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-02-01
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: 283

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 Q54654 FG 03/48 FIXED 4
d. CUSIP (if any).	3132XXE47

At least one of the following other identifiers:	
- ISIN	US3132XXE470

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5017.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4560.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0034562

Item C.3. Payoff profile.

a. Payoff profile. (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: 284

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 Q55189 FG 04/48 FIXED 4
d. CUSIP (if any).	3132XXXT1

At least one of the following other identifiers:

- ISIN	US3132XXXT15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11921.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10834.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0082117

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-04-01
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: 285

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 QA7479 FR 03/50 FIXED 3
d. CUSIP (if any).	3133A2JY7
At least one of the following other identifiers:	
- ISIN	US3133A2JY75

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1744653.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1461956.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.1080240

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2050-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 286

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 QA8141 FR 03/50 FIXED 3.5
d. CUSIP (if any).	3133A3BJ6

At least one of the following other identifiers:

- ISIN	US3133A3BJ63

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	655563.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	573047.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4343155

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 287

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 QD8684 FR 03/52 FIXED 3
d. CUSIP (if any).	3133B6UH1

At least one of the following other identifiers:

- ISIN	US3133B6UH18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	90479.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	75100.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0569194

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 288

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 QD9535 FR 03/52 FIXED 3.5
d. CUSIP (if any).	3133B7SY5

At least one of the following other identifiers:

- ISIN	US3133B7SY51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	191111.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	164659.530000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.1247963

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 289

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 QE0382 FR 04/52 FIXED 2.5
d. CUSIP (if any).	3133B9M76

At least one of the following other identifiers:

- ISIN	US3133B9M768

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	28006.730000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22350.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0169398

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-04-01

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: 290

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 QE0744 FR 04/52 FIXED 3.5
d. CUSIP (if any).	3133B9ZH0

At least one of the following other identifiers:

- ISIN	US3133B9ZH02

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	1026118.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	883515.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6696212

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 291

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 QF4908 FR 12/52 FIXED 4.5
d. CUSIP (if any).	3133BSNZ1

At least one of the following other identifiers:

- ISIN	US3133BSNZ11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	475940.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	439090.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3327888

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-12-01

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: 292

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 QF6622 FR 02/53 FIXED 5
d. CUSIP (if any).	3133BULB1
At least one of the following other identifiers:	
- ISIN	US3133BULB17

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	748480.310000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	707752.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5364093

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2053-02-01

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: 293

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 QF8295 FR 03/53 FIXED 4.5
d. CUSIP (if any).	3133BWGC1

At least one of the following other identifiers:

- ISIN	US3133BWGC11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1007912.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	926234.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7019982

Item C.3. Payoff profile.

a. Payoff profile. (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.	2053-03-01

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: 294

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 QF9345 FR 03/53 FIXED 5
d. CUSIP (if any).	3133BXL25
At least one of the following other identifiers:	
- ISIN	US3133BXL255

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	409741.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	386784.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2931463

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2053-03-01

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: 295

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 QG2157 FR 05/53 FIXED 5
d. CUSIP (if any).	3133C2ME5

At least one of the following other identifiers:

- ISIN	US3133C2ME54

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	814216.310000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	772380.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5853911

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 296

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 QG2194 FR 04/53 FIXED 6
d. CUSIP (if any).	3133C2NK0

At least one of the following other identifiers:

- ISIN	US3133C2NK06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	107467.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	107039.660000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0811259

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 297

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 QG4683 FR 06/53 FIXED 5
d. CUSIP (if any).	3133C5FY2

At least one of the following other identifiers:

- ISIN	US3133C5FY23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	191137.840000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	181624.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1376542

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 QG4684 FR 06/53 FIXED 5
d. CUSIP (if any).	3133C5FZ9

At least one of the following other identifiers:	
- ISIN	US3133C5FZ97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	790776.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	750537.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5688365

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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 QG5039 FR 06/53 FIXED 5
d. CUSIP (if any).	3133C5S44

At least one of the following other identifiers:

- ISIN	US3133C5S440

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	440505.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	418444.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3171411

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 300

Item C.1. Identification of investment.	
a. Name of issuer (if any).	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 QG7748 FR 08/53 FIXED 5
d. CUSIP (if any).	3133C8TD7
At least one of the following other identifiers:	
- ISIN	US3133C8TD78

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	148946.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	140763.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1066853

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 QG8338 FR 08/53 FIXED 5
d. CUSIP (if any).	3133C9HP1

At least one of the following other identifiers:

- ISIN	US3133C9HP10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	98363.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	92959.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0704543

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 QG8492 FR 08/53 FIXED 5
d. CUSIP (if any).	3133C9NH2

At least one of the following other identifiers:

- ISIN	US3133C9NH20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	163490.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	154507.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1171020

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 RA2134 FR 02/50 FIXED 3.5
d. CUSIP (if any).	3133KHLP9

At least one of the following other identifiers:

- ISIN	US3133KHLP90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	134389.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	118477.620000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0897948

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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 RA4216 FR 12/50 FIXED 2.5
d. CUSIP (if any).	3133KKVH9

At least one of the following other identifiers:

- ISIN	US3133KKVH93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	727563.510000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	579330.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4390772

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-12-01
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: 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 RA5906 FR 09/51 FIXED 2.5
d. CUSIP (if any).	3133KMR31

At least one of the following other identifiers:

- ISIN	US3133KMR314

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	429653.310000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	345004.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2614804

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-09-01

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: 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 RA7000 FR 03/52 FIXED 2.5
d. CUSIP (if any).	3133KNX57

At least one of the following other identifiers:

- ISIN	US3133KNX575

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	193509.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	154566.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1171465

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-03-01

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: 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 RA7001 FR 03/52 FIXED 2.5
d. CUSIP (if any).	3133KNX65
At least one of the following other identifiers:	
- ISIN	US3133KNX658

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	197807.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	158183.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1198881

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2052-03-01
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: 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 RA7020 FR 03/52 FIXED 2.5
d. CUSIP (if any).	3133KNYR8

At least one of the following other identifiers:

- ISIN	US3133KNYR87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	68776.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54935.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0416358

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-03-01

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: 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 RB5162 FR 06/42 FIXED 3
d. CUSIP (if any).	3133KYWX3
At least one of the following other identifiers:	
- ISIN	US3133KYWX39

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1020264.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	864433.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6551583

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2042-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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 RB5166 FR 07/42 FIXED 3
d. CUSIP (if any).	3133KYW39

At least one of the following other identifiers:

- ISIN	US3133KYW392

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	174892.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	148034.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1121963

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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 RB5173 FR 08/42 FIXED 3
d. CUSIP (if any).	3133KYXA2

At least one of the following other identifiers:

- ISIN	US3133KYXA27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	60793.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51407.640000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0389621

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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 RB5180 FR 08/42 FIXED 3
d. CUSIP (if any).	3133KYXH7

At least one of the following other identifiers:

- ISIN	US3133KYXH79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2031.750000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1718.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013021

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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 RB5243 FR 06/43 FIXED 4.5
d. CUSIP (if any).	3133KYZG7

At least one of the following other identifiers:	
- ISIN	US3133KYZG78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	261771.020000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	243229.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1843449

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 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 RB5248 FR 05/43 FIXED 4
d. CUSIP (if any).	3133KYZM4

At least one of the following other identifiers:

- ISIN	US3133KYZM47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	686881.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	620689.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4704240

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-05-01
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: 315

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 RC1860 FR 04/36 FIXED 2
d. CUSIP (if any).	3133L8B53
At least one of the following other identifiers:	
- ISIN	US3133L8B530

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	723440.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	624142.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4730411

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2036-04-01

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: 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 SC0050 FR 02/40 FIXED 3
d. CUSIP (if any).	3132D9BT0

At least one of the following other identifiers:

- ISIN	US3132D9BT04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	546123.840000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	474027.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3592677

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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 SD0940 FR 03/52 FIXED 3
d. CUSIP (if any).	3132DNBH5

At least one of the following other identifiers:

- ISIN	US3132DNBH52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	128446.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	106615.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0808046

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 318

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 SD0941 FR 04/52 FIXED 3
d. CUSIP (if any).	3132DNBJ1

At least one of the following other identifiers:

- ISIN	US3132DNBJ19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	324256.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	269667.680000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2043825

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 319

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 SD2986 FR 09/52 FIXED 3.5
d. CUSIP (if any).	3132DQJ72

At least one of the following other identifiers:

- ISIN	US3132DQJ723

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	863368.590000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	743842.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5637624

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 320

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 SD7518 FR 06/50 FIXED 3
d. CUSIP (if any).	3132DVK79

At least one of the following other identifiers:

- ISIN	US3132DVK796

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1872053.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1573365.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.1924616

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 321

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 SD7543 FR 08/51 FIXED 2.5
d. CUSIP (if any).	3132DVLY9

At least one of the following other identifiers:

- ISIN	US3132DVLY91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3754371.710000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3020601.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.2893289

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-08-01

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: 322

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 T62068 FG 09/46 FIXED 2.5
d. CUSIP (if any).	3128S3JM2
At least one of the following other identifiers:	
- ISIN	US3128S3JM21

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	199597.660000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	160038.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1212939

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-09-01
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: 323

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 T62071 FG 08/46 FIXED 3
d. CUSIP (if any).	3128S3JQ3

At least one of the following other identifiers:

- ISIN	US3128S3JQ35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	135857.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	113412.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0859557

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 324

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 U90111 FG 09/42 FIXED 4
d. CUSIP (if any).	3132H3DQ3
At least one of the following other identifiers:	
- ISIN	US3132H3DQ36

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	420637.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	384504.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2914177

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2042-09-01

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: 325

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 U90133 FG 08/42 FIXED 4
d. CUSIP (if any).	3132H3EE9

At least one of the following other identifiers:

- ISIN	US3132H3EE96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	412775.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	377516.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2861214

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-08-01

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: 326

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 U91696 FG 07/43 FIXED 4
d. CUSIP (if any).	3132HBXZ3

At least one of the following other identifiers:

- ISIN	US3132HBXZ39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	82089.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	75035.260000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0568696

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-07-01

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: 327

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 WN2175 FR 03/32 FIXED 3.05
d. CUSIP (if any).	3132XGMZ6

At least one of the following other identifiers:

- ISIN	US3132XGMZ60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	221351.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	186324.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1412162

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.05
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 328

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 WN2384 FR 06/30 FIXED 4.4
d. CUSIP (if any).	3132XGUJ3

At least one of the following other identifiers:	
- ISIN	US3132XGUJ37

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	82367.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	77427.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0586828

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2030-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 4.4

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: 329

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 Z40004 FG 08/36 FIXED 6
d. CUSIP (if any).	3132FCAD7

At least one of the following other identifiers:

- ISIN	US3132FCAD74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7272.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7408.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0056147

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-08-01
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: 330

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 ZA5434 FR 05/48 FIXED 3.5
d. CUSIP (if any).	31329PBB8
At least one of the following other identifiers:	
- ISIN	US31329PBB85
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	316469.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	277222.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2101086
Item C.3. Payoff profile.	
a. Payoff profile. (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.	2048-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 331

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 ZA6528 FR 04/49 FIXED 4
d. CUSIP (if any).	31329QHD6

At least one of the following other identifiers:

- ISIN	US31329QHD60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	331560.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	299955.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2273375

Item C.3. Payoff profile.

a. Payoff profile. (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: 332

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 ZL2783 FR 03/42 FIXED 3.5
d. CUSIP (if any).	3131XJCU4

At least one of the following other identifiers:

- ISIN	US3131XJCU40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	435.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	387.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002934

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 333

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 ZN2458 FR 12/33 FIXED 3.5
d. CUSIP (if any).	3131Y8WT8

At least one of the following other identifiers:

- ISIN	US3131Y8WT81

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	120709.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	113482.170000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0860087

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 334

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 ZS3767 FR 07/43 FIXED 3.5
d. CUSIP (if any).	3132A4FG8

At least one of the following other identifiers:

- ISIN	US3132A4FG89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	460.240000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	408.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003097

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 335

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 ZS8678 FR 12/32 FIXED 2.5
d. CUSIP (if any).	3132A9UB1

At least one of the following other identifiers:

- ISIN	US3132A9UB15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	454826.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	410902.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3114252

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-12-01

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: 336

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 ZT0789 FR 10/48 FIXED 4
d. CUSIP (if any).	3132AC2W9

At least one of the following other identifiers:

- ISIN	US3132AC2W91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	944421.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	855864.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6486640

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-10-01

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: 337

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 ZT1858 FR 04/49 FIXED 4.5
d. CUSIP (if any).	3132AEB39
At least one of the following other identifiers:	
- ISIN	US3132AEB391

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	469153.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	438030.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3319859

Item C.3. Payoff profile.	
a. Payoff profile. (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.	4.5
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: 338

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	75470.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71424.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0541327

Item C.3. Payoff profile.	
a. Payoff profile. (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: 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 256771 FN 06/37 FIXED 6.5
d. CUSIP (if any).	31371NFL4

At least one of the following other identifiers:

- ISIN	US31371NFL47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	35051.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36087.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0273506

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-06-01

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: 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 257531 FN 11/28 FIXED 6.5
d. CUSIP (if any).	31371PA83

At least one of the following other identifiers:

- ISIN	US31371PA832

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	379.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	381.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002893

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-11-01

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: 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 442324 FN 10/28 FLOATING VAR
d. CUSIP (if any).	31380KLD0

At least one of the following other identifiers:

- ISIN	US31380KLD09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1389.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1373.850000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010412

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-10-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.26
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 555640 FN 07/33 FIXED VAR
d. CUSIP (if any).	31385XHR1

At least one of the following other identifiers:

- ISIN	US31385XHR17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	225.100000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	226.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001719

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-07-01

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: 343

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 665366 FN 08/27 FLOATING VAR
d. CUSIP (if any).	31391FFF0

At least one of the following other identifiers:	
- ISIN	US31391FFF09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10148.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10137.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0076835

Item C.3. Payoff profile.

a. Payoff profile. (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.	2027-08-01
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate. 6.97

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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 668910 FN 10/32 FLOATING VAR
d. CUSIP (if any).	31391KDP9

At least one of the following other identifiers:

- ISIN	US31391KDP93

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	85102.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83552.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0633252

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-10-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.755
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 678006 FN 10/32 FIXED 6
d. CUSIP (if any).	31391VGP2
At least one of the following other identifiers:	
- ISIN	US31391VGP22

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	6698.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6630.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0050252

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2032-10-01

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: 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 688769 FN 03/33 FIXED 6
d. CUSIP (if any).	31400JFJ3

At least one of the following other identifiers:

- ISIN	US31400JFJ34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	207.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	206.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001565

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-03-01

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: 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 688960 FN 04/33 FLOATING VAR
d. CUSIP (if any).	31400JMH9

At least one of the following other identifiers:

- ISIN	US31400JMH94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8673.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8738.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0066229

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.562
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 691304 FN 11/37 FIXED 6.5
d. CUSIP (if any).	31400MAD4

At least one of the following other identifiers:

- ISIN	US31400MAD48

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20922.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21039.770000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0159461

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-11-01

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: 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 735355 FN 02/35 FLOATING VAR
d. CUSIP (if any).	31402Q5Q0

At least one of the following other identifiers:

- ISIN	US31402Q5Q03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3129.330000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3167.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024010

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-02-01

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: 350

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 735642 FN 08/42 FLOATING VAR
d. CUSIP (if any).	31402RHT9

At least one of the following other identifiers:

- ISIN	US31402RHT95

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	96051.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93210.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0706448

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-08-01

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: 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 735643 FN 08/42 FLOATING VAR
d. CUSIP (if any).	31402RHU6

At least one of the following other identifiers:

- ISIN	US31402RHU68

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	106909.020000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	103541.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0784746

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-08-01

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: 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 735653 FN 10/44 FLOATING VAR
d. CUSIP (if any).	31402RH69
At least one of the following other identifiers:	
- ISIN	US31402RH695

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	10995.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10481.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0079437

Item C.3. Payoff profile.	
a. Payoff profile. (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: 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 735896 FN 09/35 FIXED VAR
d. CUSIP (if any).	31402RRR2

At least one of the following other identifiers:

- ISIN	US31402RRR20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	210.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	214.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001626

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-09-01

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: 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 735942 FN 07/35 FLOATING VAR
d. CUSIP (if any).	31402RS75

At least one of the following other identifiers:

- ISIN	US31402RS759

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5154.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5108.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0038721

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-07-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.725
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 735962 FN 10/35 FLOATING VAR
d. CUSIP (if any).	31402RTT6

At least one of the following other identifiers:

- ISIN	US31402RTT67

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12305.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12114.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0091815

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-10-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.017
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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 745060 FN 10/35 FLOATING VAR
d. CUSIP (if any).	31403CWV9

At least one of the following other identifiers:

- ISIN	US31403CWV98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300.980000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2260.930000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017136

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-10-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.393
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: 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 773246 FN 02/35 FLOATING VAR
d. CUSIP (if any).	31404NBP0

At least one of the following other identifiers:

- ISIN	US31404NBP06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8646.250000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8725.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0066129

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-02-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.969
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 775852 FN 03/44 FLOATING VAR
d. CUSIP (if any).	31404Q5M7

At least one of the following other identifiers:	
- ISIN	US31404Q5M78

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	75952.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73473.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0556861

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2044-03-01
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: 359

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 791585 FN 09/34 FIXED 6
d. CUSIP (if any).	31405KNA5

At least one of the following other identifiers:

- ISIN	US31405KNA50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20080.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19886.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0150721

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 360

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 794277 FN 09/34 FIXED 5.5
d. CUSIP (if any).	31405NM28
At least one of the following other identifiers:	
- ISIN	US31405NM283

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	29258.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28676.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0217344

Item C.3. Payoff profile.	
a. Payoff profile. (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)	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: 361

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 799812 FN 11/34 FLOATING VAR
d. CUSIP (if any).	31405UR92

At least one of the following other identifiers:

- ISIN	US31405UR923

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2696.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2650.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0020091

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-11-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.719
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 362

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 800335 FN 12/34 FLOATING VAR
d. CUSIP (if any).	31405VEG8

At least one of the following other identifiers:

- ISIN	US31405VEG86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	459.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	447.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003393

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-12-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.465
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 801543 FN 09/34 FIXED 7.5
d. CUSIP (if any).	31405WP41

At least one of the following other identifiers:

- ISIN	US31405WP410

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	74.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	74.190000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0000562

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	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)	Fixed
ii. Annualized rate.	7.5
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: 364

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 801773 FN 12/36 FIXED 6
d. CUSIP (if any).	31405WXA8

At least one of the following other identifiers:

- ISIN	US31405WXA88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4181.110000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4134.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031339

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 365

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 802714 FN 09/34 FLOATING VAR
d. CUSIP (if any).	31405XYK3

At least one of the following other identifiers:

- ISIN	US31405XYK35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	21507.390000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21194.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0160631

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.675
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 366

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 804965 FN 12/34 FLOATING VAR
d. CUSIP (if any).	31406BJJ0

At least one of the following other identifiers:

- ISIN	US31406BJJ08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3062.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3001.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0022752

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-12-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 3.795

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 809271 FN 01/35 FLOATING VAR
d. CUSIP (if any).	31406GCG2
At least one of the following other identifiers:	
- ISIN	US31406GCG29

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	8441.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8378.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0063501

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2035-01-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.646
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 809429 FN 02/35 FLOATING VAR
d. CUSIP (if any).	31406GHE2

At least one of the following other identifiers:

- ISIN	US31406GHE26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5722.340000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5746.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0043553

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-02-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.037
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 809593 FN 02/35 FLOATING VAR
d. CUSIP (if any).	31406GNJ4
At least one of the following other identifiers:	
- ISIN	US31406GNJ49

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5050.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4986.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0037793

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2035-02-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.29
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 370

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 809925 FN 03/35 FLOATING VAR
d. CUSIP (if any).	31406GYW3

At least one of the following other identifiers:

- ISIN	US31406GYW31

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3073.740000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3001.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0022747

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-03-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.805
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: 371

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 810061 FN 03/35 FLOATING VAR
d. CUSIP (if any).	31406G5W5

At least one of the following other identifiers:

- ISIN	US31406G5W56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3235.910000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3175.770000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024069

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-03-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.998
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 810896 FN 01/35 FLOATING VAR
d. CUSIP (if any).	31406H3D7

At least one of the following other identifiers:

- ISIN	US31406H3D75

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	26975.260000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	27338.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0207198

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-01-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	6.83
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 373

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 813844 FN 01/35 FLOATING VAR
d. CUSIP (if any).	31406MER3

At least one of the following other identifiers:	
- ISIN	US31406MER34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7119.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7215.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0054684

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-01-01
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate. 7.02

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 814952 FN 04/35 FLOATING VAR
d. CUSIP (if any).	31406NL93

At least one of the following other identifiers:

- ISIN	US31406NL937

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12824.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12604.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0095532

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-04-01
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: 375

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 815321 FN 01/35 FLOATING VAR
d. CUSIP (if any).	31406NYS7

At least one of the following other identifiers:

- ISIN	US31406NYS79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13544.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13706.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0103880

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-01-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	7.014
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 815323 FN 01/35 FLOATING VAR
d. CUSIP (if any).	31406NYU2

At least one of the following other identifiers:

- ISIN	US31406NYU26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5408.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5480.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041535

Item C.3. Payoff profile.

a. Payoff profile. (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. 2035-01-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.946

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 816593 FN 02/35 FLOATING VAR
d. CUSIP (if any).	31406QGA9

At least one of the following other identifiers:

- ISIN	US31406QGA94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3784.370000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3834.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0029062

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-02-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	7.041
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 378

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 820356 FN 02/35 FLOATING VAR
d. CUSIP (if any).	31406UMD7

At least one of the following other identifiers:

- ISIN	US31406UMD71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13713.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13738.570000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0104125

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2035-02-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	3.768
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 827783 FN 05/35 FLOATING VAR
d. CUSIP (if any).	31407DUG8

At least one of the following other identifiers:

- ISIN	US31407DUG86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	29609.730000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30180.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0228738

Item C.3. Payoff profile.

a. Payoff profile. (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.	6.545
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 827785 FN 05/35 FLOATING VAR
d. CUSIP (if any).	31407DUJ2

At least one of the following other identifiers:

- ISIN	US31407DUJ26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3180.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3210.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024331

Item C.3. Payoff profile.

a. Payoff profile. (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.	6.475
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: 381

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 831215 FN 01/36 FIXED 6
d. CUSIP (if any).	31407HN85

At least one of the following other identifiers:

- ISIN	US31407HN859

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	14449.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14700.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0111419

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-01-01

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: 382

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 831599 FN 07/36 FIXED 6
d. CUSIP (if any).	31407H3G9
At least one of the following other identifiers:	
- ISIN	US31407H3G96

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	259271.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	263780.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1999205

Item C.3. Payoff profile.	
a. Payoff profile. (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)	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: 383

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 838769 FN 09/35 FLOATING VAR
d. CUSIP (if any).	31407R2A1

At least one of the following other identifiers:

- ISIN	US31407R2A19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10822.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10676.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0080917

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-09-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.987
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 384

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 841837 FN 07/35 FLOATING VAR
d. CUSIP (if any).	31407VHN8
At least one of the following other identifiers:	
- ISIN	US31407VHN82

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	17088.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17501.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0132642

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2035-07-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.665
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 843014 FN 03/35 FLOATING VAR
d. CUSIP (if any).	31407WSB0

At least one of the following other identifiers:

- ISIN	US31407WSB09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1959.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1912.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014498

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-03-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.844
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 844214 FN 11/35 FLOATING VAR
d. CUSIP (if any).	31407X3X7

At least one of the following other identifiers:

- ISIN	US31407X3X76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10831.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10516.300000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0079704

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-11-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.264
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 847959 FN 02/36 FLOATING VAR
d. CUSIP (if any).	31408DB45

At least one of the following other identifiers:

- ISIN	US31408DB455

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	96444.800000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	94482.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0716087

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-02-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.175
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 847995 FN 11/35 FLOATING VAR
d. CUSIP (if any).	31408DC85

At least one of the following other identifiers:	
- ISIN	US31408DC859

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3290.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3235.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024522

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-11-01
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate. 4.03

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 847996 FN 11/35 FLOATING VAR
d. CUSIP (if any).	31408DC93

At least one of the following other identifiers:

- ISIN	US31408DC933

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4057.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3990.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030243

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-11-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.03
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 879522 FN 03/36 FIXED 6
d. CUSIP (if any).	31409VD34
At least one of the following other identifiers:	
- ISIN	US31409VD345

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	42071.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42802.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0324405

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2036-03-01

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: 391

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 886394 FN 08/36 FIXED 6
d. CUSIP (if any).	31410DXX3

At least one of the following other identifiers:

- ISIN	US31410DXX38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13652.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13720.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0103990

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-08-01

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: 392

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 888115 FN 05/35 FLOATING VAR
d. CUSIP (if any).	31410FVG7

At least one of the following other identifiers:

- ISIN	US31410FVG70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18054.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18358.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0139139

Item C.3. Payoff profile.

a. Payoff profile. (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.	5.007
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 888382 FN 07/35 FLOATING VAR
d. CUSIP (if any).	31410F6T7

At least one of the following other identifiers:

- ISIN	US31410F6T70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12017.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12198.810000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0092455

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2035-07-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.458
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 890362 FN 08/41 FIXED VAR
d. CUSIP (if any).	31410LFB3

At least one of the following other identifiers:

- ISIN	US31410LFB36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	159065.130000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	150358.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1139574

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 395

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 891584 FN 07/36 FIXED 6.5
d. CUSIP (if any).	31410MRD4

At least one of the following other identifiers:

- ISIN	US31410MRD47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11109.740000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11404.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0086434

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 396

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 894118 FN 10/36 FIXED 6.5
d. CUSIP (if any).	31410QK75

At least one of the following other identifiers:

- ISIN	US31410QK751

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3645.910000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3669.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0027813

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 397

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 896032 FN 08/36 FIXED 6
d. CUSIP (if any).	31410SPR2
At least one of the following other identifiers:	
- ISIN	US31410SPR21

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	113.250000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	111.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000849

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2036-08-01
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: 398

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 896504 FN 08/36 FIXED 6.5
d. CUSIP (if any).	31410TAD7

At least one of the following other identifiers:

- ISIN	US31410TAD72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15689.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16014.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0121372

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-08-01

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: 399

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 928223 FN 04/37 FIXED 6.5
d. CUSIP (if any).	31412LG87
At least one of the following other identifiers:	
- ISIN	US31412LG871

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	5941.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5980.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045324

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2037-04-01

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: 400

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 928590 FN 07/37 FIXED 6.5
d. CUSIP (if any).	31412LUP3

At least one of the following other identifiers:

- ISIN	US31412LUP39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	25799.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26229.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0198797

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-07-01

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: 401

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 930914 FN 04/39 FIXED 4
d. CUSIP (if any).	31412PGX3

At least one of the following other identifiers:

- ISIN	US31412PGX33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2378.710000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2179.460000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016518

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-04-01

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: 402

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 931155 FN 05/39 FIXED 4
d. CUSIP (if any).	31412PQG9

At least one of the following other identifiers:

- ISIN	US31412PQG99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	267712.280000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	245288.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1859051

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-05-01
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: 403

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 931551 FN 07/39 FIXED 4.5
d. CUSIP (if any).	31412P5L1

At least one of the following other identifiers:	
- ISIN	US31412P5L17

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	220785.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	208702.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1581766

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2039-07-01
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: 404

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 933161 FN 11/37 FIXED 6.5
d. CUSIP (if any).	31412SFA8

At least one of the following other identifiers:

- ISIN	US31412SFA87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11750.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11816.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0089558

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-11-01
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: 405

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 944777 FN 09/37 FIXED 6.5
d. CUSIP (if any).	31413GCN8
At least one of the following other identifiers:	
- ISIN	US31413GCN88

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	23052.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23298.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0176584

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2037-09-01

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: 406

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 946065 FN 09/37 FIXED 6.5
d. CUSIP (if any).	31413HQS0

At least one of the following other identifiers:

- ISIN	US31413HQS03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	28686.370000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29105.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0220596

Item C.3. Payoff profile.

a. Payoff profile. (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. 2037-09-01

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: 407

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 956913 FN 11/37 FIXED 6.5
d. CUSIP (if any).	31413VSA6

At least one of the following other identifiers:

- ISIN	US31413VSA60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	32641.370000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32857.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0249026

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-11-01

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: 408

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 981444 FN 09/38 FIXED 6
d. CUSIP (if any).	31415AZH7

At least one of the following other identifiers:

- ISIN	US31415AZH75

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30634.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30278.610000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0229483

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-09-01

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: 409

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 AA1741 FN 01/39 FIXED 5.5
d. CUSIP (if any).	31416J5B3

At least one of the following other identifiers:

- ISIN	US31416J5B39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	33270.140000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	33050.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0250490

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 410

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 AA2647 FN 10/24 FIXED 5.5
d. CUSIP (if any).	31416K5H7

At least one of the following other identifiers:

- ISIN	US31416K5H72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1037.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1030.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0007813

Item C.3. Payoff profile.

a. Payoff profile. (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.	2024-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 411

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 AA4555 FN 08/24 FIXED 5.5
d. CUSIP (if any).	31416NBZ4

At least one of the following other identifiers:

- ISIN	US31416NBZ42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	127.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	126.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000957

Item C.3. Payoff profile.

a. Payoff profile. (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.	2024-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 412

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 AB1138 FN 06/40 FIXED 4
d. CUSIP (if any).	31416WHQ8
At least one of the following other identifiers:	
- ISIN	US31416WHQ87

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	7945.150000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7280.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0055177

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2040-06-01

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: 413

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 AB4049 FN 12/41 FIXED 4
d. CUSIP (if any).	31417AQB8

At least one of the following other identifiers:

- ISIN	US31417AQB88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	190284.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	174344.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1321368

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-12-01

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: 414

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 AB6244 FN 09/42 FIXED 4
d. CUSIP (if any).	31417C5E1
At least one of the following other identifiers:	
- ISIN	US31417C5E13

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	200792.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	183969.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1394313

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2042-09-01

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: 415

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 AB9465 FN 05/43 FIXED 3.5
d. CUSIP (if any).	31417GQT6

At least one of the following other identifiers:

- ISIN	US31417GQT66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	950.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	842.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0006387

Item C.3. Payoff profile.

a. Payoff profile. (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. | 2043-05-01

b. Coupon.

i. Coupon category. (13) | Fixed

ii. Annualized rate. | 3.5

c. Currently in default? | ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 416

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 AB9931 FN 07/28 FIXED 2.5
d. CUSIP (if any).	31417HA95

At least one of the following other identifiers:

- ISIN	US31417HA954

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	115269.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	109214.690000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0827744

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-07-01

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: 417

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 AB9962 FN 07/43 FIXED 4
d. CUSIP (if any).	31417HB86

At least one of the following other identifiers:

- ISIN	US31417HB861

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	614458.980000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	564104.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4275374

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-07-01
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: 418

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 AC4389 FN 07/39 FIXED 4
d. CUSIP (if any).	31417N2X8

At least one of the following other identifiers:	
- ISIN	US31417N2X85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	106279.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	97775.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0741047

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-07-01
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: 419

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 AD0497 FN 11/39 FIXED VAR
d. CUSIP (if any).	31418MRT1

At least one of the following other identifiers:

- ISIN	US31418MRT17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	184266.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	183835.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1393296

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-11-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 420

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 AD0586 FN 12/39 FIXED VAR
d. CUSIP (if any).	31418MUL4
At least one of the following other identifiers:	
- ISIN	US31418MUL44

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	64343.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60822.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0460979

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2039-12-01

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: 421

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 AE0715 FN 12/40 FIXED VAR
d. CUSIP (if any).	31419AYM3

At least one of the following other identifiers:

- ISIN	US31419AYM34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	375757.110000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	344289.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2609387

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-12-01

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: 422

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 AE4350 FN 10/40 FIXED 4
d. CUSIP (if any).	31419EZQ5

At least one of the following other identifiers:

- ISIN	US31419EZQ50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	112929.340000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	103471.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0784219

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-10-01

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: 423

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 AE9251 FN 11/40 FIXED 4
d. CUSIP (if any).	31419LH55

At least one of the following other identifiers:

- ISIN	US31419LH551

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	46318.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	42438.590000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0321644

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-11-01

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: 424

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 AI8187 FN 08/41 FIXED 4.5
d. CUSIP (if any).	3138ANCZ4

At least one of the following other identifiers:

- ISIN	US3138ANCZ49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	48171.620000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	43850.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0332343

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 425

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 AJ1565 FN 10/41 FIXED 4
d. CUSIP (if any).	3138ASW32

At least one of the following other identifiers:

- ISIN	US3138ASW329

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	675562.150000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	618191.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4685302

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-10-01

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: 426

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 AK0730 FN 02/42 FLOATING VAR
d. CUSIP (if any).	3138E4Y47

At least one of the following other identifiers:

- ISIN	US3138E4Y477

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	26019.580000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25729.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0195003

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-02-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.275

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 AK2411 FN 02/42 FIXED 4
d. CUSIP (if any).	3138E6VD5
At least one of the following other identifiers:	
- ISIN	US3138E6VD55

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	119485.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	109476.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0829729

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2042-02-01
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: 428

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 AK6957 FN 03/37 FIXED 4
d. CUSIP (if any).	3138EBWT8

At least one of the following other identifiers:

- ISIN	US3138EBWT84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	264089.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	243239.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1843527

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-03-01

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: 429

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 AL2059 FN 06/42 FIXED VAR
d. CUSIP (if any).	3138EJJD1
At least one of the following other identifiers:	
- ISIN	US3138EJJD16

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	70822.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	65020.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0492796

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2042-06-01

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: 430

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 AL2815 FN 05/35 FLOATING VAR
d. CUSIP (if any).	3138EKDV4

At least one of the following other identifiers:

- ISIN	US3138EKDV41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	26445.390000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26557.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0201284

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.83
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 431

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 AL4287 FN 11/40 FIXED VAR
d. CUSIP (if any).	3138ELXR9

At least one of the following other identifiers:

- ISIN	US3138ELXR91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	99148.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	101251.490000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0767390

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-11-01

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: 432

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 AL5548 FN 05/38 FLOATING VAR
d. CUSIP (if any).	3138ENEW5

At least one of the following other identifiers:

- ISIN	US3138ENEW53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	201043.960000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	204790.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1552121

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-05-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.24
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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	596658.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5800117.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.3959386

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: 434

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 AL5937 FN 10/29 FIXED VAR
d. CUSIP (if any).	3138ENS34

At least one of the following other identifiers:

- ISIN	US3138ENS346

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	55621.760000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51902.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0393369

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2029-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 435

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 AL7079 FN 07/35 FIXED VAR
d. CUSIP (if any).	3138EP2M5

At least one of the following other identifiers:

- ISIN	US3138EP2M52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	365483.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	336601.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2551119

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-07-01

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: 436

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 AL7090 FN 10/37 FLOATING VAR
d. CUSIP (if any).	3138EP2Y9

At least one of the following other identifiers:

- ISIN	US3138EP2Y90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	280640.040000
b. Units	Principal amount
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	286322.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2170051

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-10-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.604
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 437

Item C.1. Identification of investment.

a. Name of issuer (if any).	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 AL7183 FN 01/36 FLOATING VAR
d. CUSIP (if any).	3138EP6V1

At least one of the following other identifiers:

- ISIN	US3138EP6V16

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	68728.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	69871.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0529560

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-01-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.305
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 AL7271 FN 09/41 FLOATING VAR
d. CUSIP (if any).	3138EQCH3

At least one of the following other identifiers:

- ISIN	US3138EQCH36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	44880.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	44849.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0339916

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-09-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 4.631

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 AL7589 FN 10/45 FIXED VAR
d. CUSIP (if any).	3138EQNF5
At least one of the following other identifiers:	
- ISIN	US3138EQNF50

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	4027.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3541.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0026844

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2045-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 440

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 AL8092 FN 07/42 FIXED VAR
d. CUSIP (if any).	3138EQ7E6

At least one of the following other identifiers:

- ISIN	US3138EQ7E63

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	382343.480000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	350322.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2655113

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-07-01

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: 441

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 AL8166 FN 02/46 FIXED VAR
d. CUSIP (if any).	3138ETCC8
At least one of the following other identifiers:	
- ISIN	US3138ETCC87

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1106659.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	975913.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7396500

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 442

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 AL9380 FN 04/31 FIXED VAR
d. CUSIP (if any).	3138ERM64

At least one of the following other identifiers:

- ISIN	US3138ERM647

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	328190.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	306197.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2320690

Item C.3. Payoff profile.

a. Payoff profile. (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.	2031-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 443

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 AO2671 FN 07/42 FIXED 4
d. CUSIP (if any).	3138LS6H8

At least one of the following other identifiers:

- ISIN	US3138LS6H88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11177.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10241.280000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0077619

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-07-01

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: 444

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 AQ1582 FN 11/42 FIXED 4
d. CUSIP (if any).	3138MGXL4

At least one of the following other identifiers:

- ISIN	US3138MGXL45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	60399.400000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	55570.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0421175

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2042-11-01
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: 445

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 AR3040 FN 01/28 FIXED 2

d. CUSIP (if any). 3138W0LW7

At least one of the following other identifiers:	
- ISIN	US3138W0LW78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4369.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4117.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0031204

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-01-01
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: 446

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 AR4353 FN 07/28 FIXED 2
d. CUSIP (if any).	3138W1ZT7

At least one of the following other identifiers:

- ISIN	US3138W1ZT76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	102060.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96339.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0730159

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-07-01
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: 447

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 AR5201 FN 11/28 FIXED 2
d. CUSIP (if any).	3138W2X75
At least one of the following other identifiers:	
- ISIN	US3138W2X752

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	6916.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6227.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0047195

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2028-11-01

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: 448

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 AS1382 FN 07/28 FIXED 2
d. CUSIP (if any).	3138WARC3

At least one of the following other identifiers:

- ISIN	US3138WARC30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4134.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3872.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0029352

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-07-01

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: 449

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 AS2262 FN 04/44 FIXED 4
d. CUSIP (if any).	3138WBQQ1

At least one of the following other identifiers:

- ISIN	US3138WBQQ18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19311.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17654.350000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0133803

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-04-01

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: 450

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 AS2580 FN 06/29 FIXED 3
d. CUSIP (if any).	3138WB2N4

At least one of the following other identifiers:

- ISIN	US3138WB2N46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	138058.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	128806.220000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0976229

Item C.3. Payoff profile.

a. Payoff profile. (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.	2029-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 451

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 AS3285 FN 09/39 FIXED 3.5
d. CUSIP (if any).	3138WCUK7

At least one of the following other identifiers:

- ISIN	US3138WCUK74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27967.400000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24844.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0188298

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 452

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 AS3324 FN 08/34 FIXED 4
d. CUSIP (if any).	3138WCVS9

At least one of the following other identifiers:

- ISIN	US3138WCVS91

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	109336.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	98952.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0749968

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	

For debt securities, also provide:

a. Maturity date.	2034-08-01

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: 453

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 AS3595 FN 09/29 FIXED 2
d. CUSIP (if any).	3138WC7H0

At least one of the following other identifiers:

- ISIN	US3138WC7H05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6398.150000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5982.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0045338

Item C.3. Payoff profile.

a. Payoff profile. (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.	2029-09-01

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: 454

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 AS4009 FN 12/39 FIXED 3.5
d. CUSIP (if any).	3138WDN31
At least one of the following other identifiers:	
- ISIN	US3138WDN316
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	107964.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	95901.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0726839
Item C.3. Payoff profile.	
a. Payoff profile. (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.	2039-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 455

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 AS4556 FN 03/40 FIXED 3.5
d. CUSIP (if any).	3138WEB24

At least one of the following other identifiers:

- ISIN	US3138WEB244

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	53903.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	47883.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0362912

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 456

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 AS7610 FN 07/46 FIXED 2.5
d. CUSIP (if any).	3138WHN40

At least one of the following other identifiers:

- ISIN	US3138WHN408

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	150065.110000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	120917.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0916442

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-07-01

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: 457

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 AT5929 FN 06/33 FIXED 4
d. CUSIP (if any).	3138WTST4

At least one of the following other identifiers:

- ISIN	US3138WTST47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16657.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15475.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0117286

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 458

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 AT6303 FN 06/43 FIXED 4
d. CUSIP (if any).	3138WUAD5

At least one of the following other identifiers:

- ISIN	US3138WUAD59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	253854.250000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	233054.890000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1766335

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 459

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 AT8451 FN 06/28 FIXED 2.5
d. CUSIP (if any).	3138WWL98

At least one of the following other identifiers:

- ISIN	US3138WWL989

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	55037.110000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52362.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0396854

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-06-01

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: 460

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 AU2890 FN 08/28 FIXED 2.5
d. CUSIP (if any).	3138X2F82

At least one of the following other identifiers:	
- ISIN	US3138X2F824

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	77062.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	72983.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0553148

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2028-08-01
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: 461

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 AU6030 FN 09/33 FIXED 4.5
d. CUSIP (if any).	3138X5VY0

At least one of the following other identifiers:

- ISIN	US3138X5VY02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	206977.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	193334.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1465289

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-09-01
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: 462

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 AW6683 FN 06/44 FIXED 4
d. CUSIP (if any).	3138XWM96
At least one of the following other identifiers:	
- ISIN	US3138XWM969

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	78430.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71667.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0543173

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2044-06-01

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: 463

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 AW9166 FN 07/34 FIXED 4
d. CUSIP (if any).	3138XZFG1

At least one of the following other identifiers:

- ISIN	US3138XZFG14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	142478.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	130079.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0985882

Item C.3. Payoff profile.

a. Payoff profile. (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. 2034-07-01

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: 464

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 AX7940 FN 01/45 FIXED 4
d. CUSIP (if any).	3138Y9ZE1

At least one of the following other identifiers:

- ISIN	US3138Y9ZE14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	61283.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	56071.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0424969

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-01-01

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: 465

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 AY2341 FN 06/45 FIXED 4
d. CUSIP (if any).	3138YFS70

At least one of the following other identifiers:

- ISIN	US3138YFS704

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30845.810000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28368.390000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0215005

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-06-01

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: 466

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 AY5650 FN 06/30 FIXED 3
d. CUSIP (if any).	3138YKH48

At least one of the following other identifiers:

- ISIN	US3138YKH483

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	56657.510000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52710.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0399498

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 467

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 BD6374 FN 09/46 FIXED 3.5
d. CUSIP (if any).	3140FECL6

At least one of the following other identifiers:

- ISIN	US3140FECL62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	288651.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	255979.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1940082

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 468

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 BE2689 FN 05/47 FIXED 4
d. CUSIP (if any).	3140FM7B6

At least one of the following other identifiers:

- ISIN	US3140FM7B68

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5818.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5290.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0040101

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-05-01

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: 469

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 BE7840 FN 02/47 FIXED 4
d. CUSIP (if any).	3140FTWA5
At least one of the following other identifiers:	
- ISIN	US3140FTWA56

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	96355.500000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	87493.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0663116

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2047-02-01

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: 470

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 BE8055 FN 04/47 FIXED 4
d. CUSIP (if any).	3140FT5R8

At least one of the following other identifiers:

- ISIN	US3140FT5R83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3573.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3236.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0024530

Item C.3. Payoff profile.

a. Payoff profile. (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: 471

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 BE8409 FN 03/47 FIXED 4
d. CUSIP (if any).	3140FUKX5
At least one of the following other identifiers:	
- ISIN	US3140FUKX50

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1290.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1167.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008847

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2047-03-01

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: 472

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 BE9075 FN 05/37 FIXED 4
d. CUSIP (if any).	3140FVCM6

At least one of the following other identifiers:

- ISIN	US3140FVCM60

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	193561.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	178051.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1349460

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-05-01

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: 473

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 BF0102 FN 06/56 FIXED 3.5
d. CUSIP (if any).	3140FXDG4

At least one of the following other identifiers:

- ISIN	US3140FXDG40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27940.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23798.230000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0180368

Item C.3. Payoff profile.

a. Payoff profile. (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.	2056-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 474

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 BF0167 FN 02/57 FIXED 3
d. CUSIP (if any).	3140FXFH0

At least one of the following other identifiers:

- ISIN	US3140FXFH05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	287906.210000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	239233.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1813164

Item C.3. Payoff profile.

a. Payoff profile. (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.	2057-02-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 475

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 BF0169 FN 01/57 FIXED 3.5
d. CUSIP (if any).	3140FXFK3

At least one of the following other identifiers:	
- ISIN	US3140FXFK34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	25158.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21428.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0162408

Item C.3. Payoff profile.

a. Payoff profile. (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.	2057-01-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 476

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 BF0383 FN 04/59 FIXED 4.5
d. CUSIP (if any).	3140FXM90

At least one of the following other identifiers:

- ISIN	US3140FXM903

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	704542.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	651520.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4937906

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2059-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 477

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BH0299 FN 04/47 FIXED 4
d. CUSIP (if any).	3140GNKM4
At least one of the following other identifiers:	
- ISIN	US3140GNKM44
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	137002.180000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	124612.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0944447
Item C.3. Payoff profile.	
a. Payoff profile. (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: 478

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BH2185 FN 06/47 FIXED 4
d. CUSIP (if any).	3140GQNB8

At least one of the following other identifiers:

- ISIN	US3140GQNB82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2335.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2115.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016032

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-06-01

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: 479

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 BH2718 FN 05/47 FIXED 4
d. CUSIP (if any).	3140GRAU8

At least one of the following other identifiers:

- ISIN	US3140GRAU83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	140169.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	127270.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0964593

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-05-01

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: 480

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 BH4379 FN 05/47 FIXED 4
d. CUSIP (if any).	3140GS2M3

At least one of the following other identifiers:

- ISIN	US3140GS2M32

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	117162.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	106393.890000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0806365

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-05-01

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: 481

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BH5368 FN 08/47 FIXED 3.5
d. CUSIP (if any).	3140GT6E5

At least one of the following other identifiers:

- ISIN	US3140GT6E51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	49271.900000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	43392.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0328875

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 482

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BH9315 FN 09/47 FIXED 3.5
d. CUSIP (if any).	3140GYK57

At least one of the following other identifiers:

- ISIN	US3140GYK572

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	67702.380000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	59868.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0453746

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 483

Item C.1. Identification of investment.

a. Name of issuer (if any). | FNMA PASS THRU POOLS

b. LEI (if any) of issuer. (1) | N/A

c. Title of the issue or description of the investment.	FNMA POOL BJ3287 FN 11/47 FIXED 4
d. CUSIP (if any).	3140H4UM4

At least one of the following other identifiers:

- ISIN	US3140H4UM49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	10569.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9592.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0072700

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-11-01

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: 484

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BJ3862 FN 01/38 FIXED 3
d. CUSIP (if any).	3140H5JG7
At least one of the following other identifiers:	
- ISIN	US3140H5JG74

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	133977.150000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	119194.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0903382

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-01-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 485

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BJ4616 FN 02/48 FIXED 4
d. CUSIP (if any).	3140H6DW6

At least one of the following other identifiers:

- ISIN	US3140H6DW61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	82870.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	75156.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0569614

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 486

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BJ4744 FN 01/48 FIXED 4
d. CUSIP (if any).	3140H6HW2

At least one of the following other identifiers:

- ISIN	US3140H6HW26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	6999.840000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6352.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0048147

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-01-01

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: 487

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BJ4843 FN 02/48 FIXED 4
d. CUSIP (if any).	3140H6LZ0

At least one of the following other identifiers:

- ISIN	US3140H6LZ01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12162.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11022.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0083543

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-02-01

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: 488

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BJ7040 FN 08/38 FIXED 4
d. CUSIP (if any).	3140H8ZE8

At least one of the following other identifiers:

- ISIN	US3140H8ZE81

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15106.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13656.340000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0103502

Item C.3. Payoff profile.

a. Payoff profile. (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: 489

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BJ9921 FN 03/48 FIXED 4
d. CUSIP (if any).	3140HCAX4

At least one of the following other identifiers:

- ISIN	US3140HCAX45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16803.170000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15251.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0115590

Item C.3. Payoff profile.

a. Payoff profile. (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: 490

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BK0935 FN 07/33 FIXED 4
d. CUSIP (if any).	3140HEBD3

At least one of the following other identifiers:	
- ISIN	US3140HEBD38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	332522.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	318209.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2411725

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-07-01
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: 491

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BK1962 FN 03/48 FIXED 4
d. CUSIP (if any).	3140HFFC8

At least one of the following other identifiers:

- ISIN	US3140HFFC83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	31099.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28225.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0213924

Item C.3. Payoff profile.

a. Payoff profile. (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: 492

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BK3180 FN 03/48 FIXED 3.5
d. CUSIP (if any).	3140HGRA7

At least one of the following other identifiers:

- ISIN	US3140HGRA72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	156357.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	136985.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1038220

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 493

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BK8736 FN 01/49 FIXED 4.5
d. CUSIP (if any).	3140HNV66

At least one of the following other identifiers:

- ISIN	US3140HNV661

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	49930.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	46850.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0355085

Item C.3. Payoff profile.

a. Payoff profile. (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.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 494

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BL1296 FN 02/26 FIXED 3.575
d. CUSIP (if any).	3140HSNN7

At least one of the following other identifiers:

- ISIN	US3140HSNN77

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)	476077.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3608213

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.575
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 495

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BM3638 FN 08/44 FIXED VAR
d. CUSIP (if any).	3140J8BG7

At least one of the following other identifiers:

- ISIN	US3140J8BG75

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	101594.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93275.860000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0706942

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-08-01

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: 496

Item C.1. Identification of investment.

a. Name of issuer (if any).	FNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA POOL BM4521 FN 08/38 FIXED VAR
d. CUSIP (if any).	3140J9AX9

At least one of the following other identifiers:

- ISIN	US3140J9AX90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	66118.470000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60750.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0460433

Item C.3. Payoff profile.

a. Payoff profile. (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: 497

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 BM4583 FN 09/42 FIXED VAR
d. CUSIP (if any).	3140J9CV1

At least one of the following other identifiers:

- ISIN	US3140J9CV17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	31783.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28210.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0213810

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 498

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 BM4645 FN 10/38 FIXED VAR
d. CUSIP (if any).	3140J9ET4

At least one of the following other identifiers:

- ISIN	US3140J9ET43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	106520.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	94723.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0717917

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 499

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 BM5989 FN 11/48 FLOATING VAR
d. CUSIP (if any).	3140JAUP1
At least one of the following other identifiers:	
- ISIN	US3140JAUP17

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	138927.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	139241.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1055320

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2048-11-01

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.05
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 500

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 BN1152 FN 11/48 FIXED 4.5
d. CUSIP (if any).	3140JHH63

At least one of the following other identifiers:

- ISIN	US3140JHH635

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	64970.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60676.330000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0459869

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-11-01

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: 501

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 BN8898 FN 05/34 FIXED 3.5
d. CUSIP (if any).	3140JR3G4

At least one of the following other identifiers:

- ISIN	US3140JR3G43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	470398.300000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	442350.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3352595

Item C.3. Payoff profile.

a. Payoff profile. (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.	2034-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 502

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 BO7445 FN 11/49 FIXED 3.5
d. CUSIP (if any).	3140K3HX3

At least one of the following other identifiers:

- ISIN	US3140K3HX30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	860620.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	751510.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5695733

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-11-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 503

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 BS7386 FN 12/29 FIXED 4.77
d. CUSIP (if any).	3140LJF43

At least one of the following other identifiers:

- ISIN	US3140LJF433

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	89867.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	86699.220000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0657098

Item C.3. Payoff profile.

a. Payoff profile. (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.	2029-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.77
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 504

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 BS8096 FN 04/33 FIXED 4.7
d. CUSIP (if any).	3140LJ7J9

At least one of the following other identifiers:

- ISIN	US3140LJ7J98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	188000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	178801.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1355147

Item C.3. Payoff profile.

a. Payoff profile. (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)	Fixed
ii. Annualized rate.	4.7
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: 505

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 BS8097 FN 04/33 FIXED 4.7
d. CUSIP (if any).	3140LJ7K6

At least one of the following other identifiers:	
- ISIN	US3140LJ7K61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	125000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	118884.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0901034

Item C.3. Payoff profile.

a. Payoff profile. (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)	Fixed

ii. Annualized rate.	4.7
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: 506

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 BS8176 FN 04/33 FIXED 4.385
d. CUSIP (if any).	3140LKCN1

At least one of the following other identifiers:

- ISIN	US3140LKCN15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	166000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	155435.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1178051

Item C.3. Payoff profile.

a. Payoff profile. (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)	Fixed
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: 507

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 BS8202 FN 04/28 FIXED 4.14
d. CUSIP (if any).	3140LKDG5
At least one of the following other identifiers:	
- ISIN	US3140LKDG54

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	156000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	149264.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1131283

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2028-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
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: 508

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 BS8216 FN 04/33 FIXED 4.49
d. CUSIP (if any).	3140LKDW0

At least one of the following other identifiers:

- ISIN	US3140LKDW05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	188965.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1432177

Item C.3. Payoff profile.

a. Payoff profile. (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) Fixed

ii. Annualized rate. 4.49

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 BS8227 FN 06/33 FIXED 4.59
d. CUSIP (if any).	3140LKD91

At least one of the following other identifiers:

- ISIN	US3140LKD915

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	335000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	318644.220000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2415021

Item C.3. Payoff profile.

a. Payoff profile. (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)	Fixed
ii. Annualized rate.	4.59
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 BS8743 FN 06/30 FIXED 4.68
d. CUSIP (if any).	3140LKWD1

At least one of the following other identifiers:

- ISIN	US3140LKWD13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1479733.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1416365.940000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	1.0734710

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.68
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 511

Item C.1. Identification of investment.

a. Name of issuer (if any).	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 BU4013 FN 05/43 FIXED 4.5
d. CUSIP (if any).	3140M5N76

At least one of the following other identifiers:

- ISIN	US3140M5N762

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	505338.110000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	468834.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3553321

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 512

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 BV4519 FN 03/52 FIXED 3.5
d. CUSIP (if any).	3140MJAV7

At least one of the following other identifiers:

- ISIN	US3140MJAV76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	297817.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	256685.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1945431

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-03-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 513

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 BW3079 FN 06/42 FIXED 3
d. CUSIP (if any).	3140MUM56

At least one of the following other identifiers:

- ISIN	US3140MUM566

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15838.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13333.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0101056

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 514

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 BX4147 FN 12/52 FIXED 6
d. CUSIP (if any).	3140N8TD0
At least one of the following other identifiers:	
- ISIN	US3140N8TD05

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	112330.580000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	111901.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0848107

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2052-12-01
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: 515

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 BY4014 FN 06/53 FIXED 5
d. CUSIP (if any).	3140NLN88

At least one of the following other identifiers:

- ISIN	US3140NLN884

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	553059.660000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	525362.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3981746

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 BY4094 FN 06/53 FIXED 6
d. CUSIP (if any).	3140NLRQ4
At least one of the following other identifiers:	
- ISIN	US3140NLRQ46

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	245769.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	243459.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1845194

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 517

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 BY8301 FN 08/53 FIXED 5
d. CUSIP (if any).	3140NRGK6

At least one of the following other identifiers:

- ISIN	US3140NRGK64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	88686.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83814.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0635233

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 CA1314 FN 01/48 FIXED 4
d. CUSIP (if any).	3140Q8N84

At least one of the following other identifiers:

- ISIN	US3140Q8N846

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	35590.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32343.960000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0245137

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-01-01

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: 519

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 CA1360 FN 03/48 FIXED 3.5
d. CUSIP (if any).	3140Q8QN8

At least one of the following other identifiers:

- ISIN	US3140Q8QN82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	322588.930000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	281824.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2135961

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 520

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 CA1988 FN 07/48 FIXED 4.5
d. CUSIP (if any).	3140Q9F65

At least one of the following other identifiers:	
- ISIN	US3140Q9F659

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	161418.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	150886.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1143579

Item C.3. Payoff profile.	
a. Payoff profile. (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.	4.5
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: 521

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 CA2234 FN 08/38 FIXED 4
d. CUSIP (if any).	3140Q9PU1

At least one of the following other identifiers:

- ISIN	US3140Q9PU18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	33987.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30904.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0234223

Item C.3. Payoff profile.

a. Payoff profile. (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: 522

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 CA3718 FN 06/49 FIXED 4
d. CUSIP (if any).	3140QBDY1
At least one of the following other identifiers:	
- ISIN	US3140QBDY17
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	654463.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	591436.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4482528
Item C.3. Payoff profile.	
a. Payoff profile. (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: 523

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 CA5353 FN 03/50 FIXED 3.5
d. CUSIP (if any).	3140QC5P7

At least one of the following other identifiers:

- ISIN	US3140QC5P70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1928985.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1673297.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.2682005

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 524

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 CA5561 FN 04/50 FIXED 3.5
d. CUSIP (if any).	3140QDFB5
At least one of the following other identifiers:	
- ISIN	US3140QDFB51

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	146008.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	128168.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0971394

Item C.3. Payoff profile.	
a. Payoff profile. (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.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 525

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 CA6424 FN 07/50 FIXED 3
d. CUSIP (if any).	3140QED66

At least one of the following other identifiers:

- ISIN	US3140QED669

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	464796.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	388153.720000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2941837

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 526

Item C.1. Identification of investment.

a. Name of issuer (if any).	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 CB2913 FN 02/52 FIXED 3.5
d. CUSIP (if any).	3140QNGX4

At least one of the following other identifiers:

- ISIN	US3140QNGX45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	490994.210000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	423310.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3208289

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-02-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 527

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 CB3046 FN 03/52 FIXED 2.5
d. CUSIP (if any).	3140QNL42

At least one of the following other identifiers:

- ISIN	US3140QNL424

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	187193.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	149694.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1134545

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-03-01

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: 528

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 CB3096 FN 03/52 FIXED 2.5
d. CUSIP (if any).	3140QNNN8

At least one of the following other identifiers:

- ISIN	US3140QNNN89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	109027.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	87092.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0660081

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-03-01

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: 529

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 CB6891 FN 08/53 FIXED 4.5
d. CUSIP (if any).	3140QSUR0
At least one of the following other identifiers:	
- ISIN	US3140QSUR08

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	851270.760000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	788909.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5979186

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 530

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 CB6892 FN 08/53 FIXED 4.5
d. CUSIP (if any).	3140QSUS8

At least one of the following other identifiers:

- ISIN	US3140QSUS80

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2351460.110000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2178748.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.6512845

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 531

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 CB6893 FN 08/53 FIXED 4.5
d. CUSIP (if any).	3140QSUT6
At least one of the following other identifiers:	
- ISIN	US3140QSUT63

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2958771.410000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2734922.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.0728117

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 532

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 FM0076 FN 03/50 FIXED VAR
d. CUSIP (if any).	3140X3CN6

At least one of the following other identifiers:

- ISIN	US3140X3CN63

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3264828.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2729204.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.0684778

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 533

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 FM1514 FN 09/49 FIXED VAR
d. CUSIP (if any).	3140X4VG8

At least one of the following other identifiers:

- ISIN	US3140X4VG84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	276229.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	231054.680000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1751175

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 534

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 FM1631 FN 09/49 FIXED VAR
d. CUSIP (if any).	3140X4Y59

At least one of the following other identifiers:

- ISIN	US3140X4Y595

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	264262.050000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	221072.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1675522

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 535

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 FM2333 FN 02/50 FIXED VAR
d. CUSIP (if any).	3140X5SX2

At least one of the following other identifiers:	
- ISIN	US3140X5SX20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	47105.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41436.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0314052

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-02-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 536

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 FM2419 FN 02/50 FIXED VAR
d. CUSIP (if any).	3140X5VM2

At least one of the following other identifiers:

- ISIN	US3140X5VM28

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	969319.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	806959.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6115989

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 FM3229 FN 02/47 FIXED VAR
d. CUSIP (if any).	3140X6ST9
At least one of the following other identifiers:	
- ISIN	US3140X6ST90

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	799776.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	709164.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5374796

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2047-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 538

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 FM3241 FN 03/50 FIXED VAR
d. CUSIP (if any).	3140X6S77

At least one of the following other identifiers:

- ISIN	US3140X6S774

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1037964.920000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	867893.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6577806

Item C.3. Payoff profile.

a. Payoff profile. (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. 2050-03-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 539

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 FM3340 FN 05/35 FIXED VAR
d. CUSIP (if any).	3140X6WA5

At least one of the following other identifiers:

- ISIN	US3140X6WA53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	390866.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	369768.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2802492

Item C.3. Payoff profile.

a. Payoff profile. (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)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 540

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 FM3493 FN 05/35 FIXED VAR
d. CUSIP (if any).	3140X63B5

At least one of the following other identifiers:

- ISIN	US3140X63B58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	195485.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	183828.950000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.1393249

Item C.3. Payoff profile.

a. Payoff profile. (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)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 541

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 FM4862 FN 11/50 FIXED VAR
d. CUSIP (if any).	3140X8ML8

At least one of the following other identifiers:

- ISIN	US3140X8ML84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	281345.420000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	225318.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1707701

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-11-01

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: 542

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 FM6814 FN 04/36 FIXED VAR
d. CUSIP (if any).	3140XASC7

At least one of the following other identifiers:

- ISIN	US3140XASC75

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	214416.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	184837.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1400895

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-04-01

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: 543

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 FM7258 FN 05/36 FIXED VAR
d. CUSIP (if any).	3140XBB41

At least one of the following other identifiers:

- ISIN	US3140XBB418

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	145779.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	125643.920000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0952262

Item C.3. Payoff profile.

a. Payoff profile. (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.	2036-05-01

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: 544

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 FM7284 FN 05/36 FIXED VAR
d. CUSIP (if any).	3140XBCW8
At least one of the following other identifiers:	
- ISIN	US3140XBCW86

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1070801.150000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	925303.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7012924

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2036-05-01
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: 545

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 FM7534 FN 04/50 FIXED VAR
d. CUSIP (if any).	3140XBLQ1

At least one of the following other identifiers:

- ISIN	US3140XBLQ18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	56499.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49350.870000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0374033

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 546

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 FM8642 FN 09/51 FIXED VAR
d. CUSIP (if any).	3140XCS82
At least one of the following other identifiers:	
- ISIN	US3140XCS824

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	425613.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	340502.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2580685

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-09-01

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: 547

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 FM8689 FN 09/51 FIXED VAR
d. CUSIP (if any).	3140XCUP1

At least one of the following other identifiers:

- ISIN	US3140XCUP17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	552124.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	443875.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3364158

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-09-01

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: 548

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 FM9966 FN 08/43 FIXED VAR
d. CUSIP (if any).	3140XECC6

At least one of the following other identifiers:

- ISIN	US3140XECC61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3819929.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3382487.770000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.5636047

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 549

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 FS0406 FN 02/47 FIXED VAR
d. CUSIP (if any).	3140XFNY3

At least one of the following other identifiers:

- ISIN	US3140XFNY38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	146958.530000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	125570.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0951708

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 550

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 FS0900 FN 07/43 FIXED VAR
d. CUSIP (if any).	3140XGAA7

At least one of the following other identifiers:

- ISIN	US3140XGAA71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1508972.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1339844.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.0154747

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-07-01

b. Coupon.

i. Coupon category. (13)	Fixed

ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 551

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 FS1338 FN 04/52 FIXED VAR
d. CUSIP (if any).	3140XGPY9

At least one of the following other identifiers:

- ISIN	US3140XGPY92

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	44461.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	35514.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0269166

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-04-01
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: 552

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 FS1910 FN 01/44 FIXED VAR
d. CUSIP (if any).	3140XHDQ7
At least one of the following other identifiers:	
- ISIN	US3140XHDQ79
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	42871.650000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	38073.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0288560
Item C.3. Payoff profile.	
a. Payoff profile. (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.	2044-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 553

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 FS2338 FN 11/46 FIXED VAR
d. CUSIP (if any).	3140XHS40

At least one of the following other identifiers:

- ISIN	US3140XHS401

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	763988.340000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	653758.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4954872

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-11-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 554

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 FS2678 FN 01/52 FIXED VAR
d. CUSIP (if any).	3140XH6Q5

At least one of the following other identifiers:

- ISIN	US3140XH6Q57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1205444.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	964957.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7313464

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-01-01

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: 555

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 FS4750 FN 08/52 FIXED VAR
d. CUSIP (if any).	3140XLH43

At least one of the following other identifiers:

- ISIN	US3140XLH430

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1428438.230000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1230923.400000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.9329231

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 556

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 MA2950 FN 12/46 FIXED 2.5
d. CUSIP (if any).	31418CH49

At least one of the following other identifiers:

- ISIN	US31418CH495

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	73843.100000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	61337.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0464884

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-12-01

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: 557

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 MA3306 FN 03/48 FIXED 4
d. CUSIP (if any).	31418CU85

At least one of the following other identifiers:

- ISIN	US31418CU852

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2352.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2139.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016212

Item C.3. Payoff profile.

a. Payoff profile. (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: 558

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 MA3359 FN 04/38 FIXED 3
d. CUSIP (if any).	31418CWV2

At least one of the following other identifiers:

- ISIN	US31418CWV26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	23922.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	21282.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0161303

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 559

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 MA3413 FN 07/38 FIXED 4
d. CUSIP (if any).	31418CYK4
At least one of the following other identifiers:	
- ISIN	US31418CYK43

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	220753.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	202294.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1533202

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2038-07-01
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: 560

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 MA3465 FN 09/38 FIXED 4
d. CUSIP (if any).	31418CZ72

At least one of the following other identifiers:

- ISIN	US31418CZ729

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	69991.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	64138.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0486108

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-09-01

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: 561

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 MA3703 FN 05/49 FIXED 3
d. CUSIP (if any).	31418DDH2
At least one of the following other identifiers:	
- ISIN	US31418DDH26

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	355968.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	289841.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2196724

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 MA4256 FN 02/51 FIXED 2.5
d. CUSIP (if any).	31418DWS7

At least one of the following other identifiers:

- ISIN	US31418DWS79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	403987.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	322416.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2443608

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 563

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 MA4306 FN 04/51 FIXED 2.5
d. CUSIP (if any).	31418DYC0

At least one of the following other identifiers:

- ISIN	US31418DYC00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1166147.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	929414.580000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7044080

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-04-01

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: 564

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 MA4632 FN 06/42 FIXED 3
d. CUSIP (if any).	31418EEE6

At least one of the following other identifiers:

- ISIN	US31418EEE68

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	171150.060000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	145034.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1099221

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 565

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 MA4643 FN 05/42 FIXED 3
d. CUSIP (if any).	31418EER7

At least one of the following other identifiers:	
- ISIN	US31418EER71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	182819.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	154895.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1173963

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 566

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 MA4660 FN 07/42 FIXED 3
d. CUSIP (if any).	31418EFA3

At least one of the following other identifiers:

- ISIN	US31418EFA38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	325501.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	275587.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2088695

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 567

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 MA4695 FN 07/42 FIXED 3
d. CUSIP (if any).	31418EGD6
At least one of the following other identifiers:	
- ISIN	US31418EGD67

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	39927.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	33772.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0255962

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2042-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 568

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 MA4766 FN 09/42 FIXED 4.5
d. CUSIP (if any).	31418EJL5

At least one of the following other identifiers:

- ISIN	US31418EJL56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	69493.480000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	64850.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0491506

Item C.3. Payoff profile.

a. Payoff profile. (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. 2042-09-01

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: 569

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 MA5059 FN 06/43 FIXED 4.5
d. CUSIP (if any).	31418ETR1

At least one of the following other identifiers:

- ISIN	US31418ETR17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	759637.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	705901.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5350066

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 570

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 MA5097 FN 07/43 FIXED 4.5
d. CUSIP (if any).	31418EUX6

At least one of the following other identifiers:

- ISIN	US31418EUX65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1952012.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1810850.500000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	1.3724528

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-07-01

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: 571

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC 2248
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 2248 FB
d. CUSIP (if any).	3133TPV48

At least one of the following other identifiers:

- ISIN	US3133TPV484

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2055.920000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2043.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0015488

Item C.3. Payoff profile.

a. Payoff profile. (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.	2030-09-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.92776
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC 2395
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 2395 FT
d. CUSIP (if any).	31339LMA5

At least one of the following other identifiers:

- ISIN	US31339LMA51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	22820.760000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22658.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0171730

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-12-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.87776
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 573

Item C.1. Identification of investment.

a. Name of issuer (if any). | FREDDIE MAC 3031

b. LEI (if any) of issuer. (1) | N/A

c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3031 BZ
d. CUSIP (if any).	31396AAQ7

At least one of the following other identifiers:

- ISIN	US31396AAQ76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	120831.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	112550.840000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0853029

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-09-15

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: 574

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC 4836
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4836 PO
d. CUSIP (if any).	3137FJE21
At least one of the following other identifiers:	
- ISIN	US3137FJE210

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	236599.760000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	157438.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1193237

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2058-10-15
b. Coupon.	
i. Coupon category. (13)	Fixed
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: 575

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC 4839
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4839 WO
d. CUSIP (if any).	3137FJK81

At least one of the following other identifiers:

- ISIN	US3137FJK811

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	733586.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	474402.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3595520

Item C.3. Payoff profile.

a. Payoff profile. (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.	2056-08-15

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: 576

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES KJ45
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ45 A2
d. CUSIP (if any).	3137HA4L7
At least one of the following other identifiers:	
- ISIN	US3137HA4L74

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	600000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	574694.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4355642

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2031-01-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.66
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC REMICS 2064
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 2064 ZA
d. CUSIP (if any).	3133TEMJ0

At least one of the following other identifiers:

- ISIN	US3133TEMJ00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	38723.390000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	38667.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0293064

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-05-15

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: 578

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 3514
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3514 ZQ
d. CUSIP (if any).	31398C7C6

At least one of the following other identifiers:

- ISIN	US31398C7C64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	127993.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	128743.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0975754

Item C.3. Payoff profile.

a. Payoff profile. (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.	2029-03-15

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: 579

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 3621
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3621 WI
d. CUSIP (if any).	31398W2S2

At least one of the following other identifiers:

- ISIN	US31398W2S28

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12982.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	602.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004563

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-05-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 580

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 3635
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3635 IB
d. CUSIP (if any).	31398WJ21

At least one of the following other identifiers:

- ISIN	US31398WJ212

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15023.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	655.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004966

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-10-15

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 0

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	**Name of issuer**	**Title of issue**	**Currency in which denominated**
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	**Conversion ratio per 1000 units**	**ISO Currency Code**
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 581

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC REMICS 3684
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3684 JI
d. CUSIP (if any).	3137A06E0
At least one of the following other identifiers:	
- ISIN	US3137A06E08

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	43434.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2800.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021226

Item C.3. Payoff profile.	
a. Payoff profile. (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. 2036-11-15

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 0

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 582

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 3962
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3962 KS
d. CUSIP (if any).	3137AJKA1

At least one of the following other identifiers:

- ISIN	US3137AJKA11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	33637.880000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2057.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0015597

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-06-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 583

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC REMICS 4020
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4020 ZE
d. CUSIP (if any).	3137AMMG9
At least one of the following other identifiers:	
- ISIN	US3137AMMG91

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	445601.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	335446.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2542363

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2042-03-15

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: 584

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4068
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4068 UF
d. CUSIP (if any).	3137ARPN0

At least one of the following other identifiers:

- ISIN	US3137ARPN03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	176741.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	171654.040000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1300975

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-06-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.92776
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC REMICS 4091
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4091 VS
d. CUSIP (if any).	3137ATGL0

At least one of the following other identifiers:

- ISIN	US3137ATGL04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	118370.980000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	79644.010000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0603626

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-11-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 586

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4150
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4150 SB
d. CUSIP (if any).	3137AYAM3

At least one of the following other identifiers:

- ISIN	US3137AYAM36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	961714.880000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	74944.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0568008

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-01-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	0.77224
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC REMICS 4248
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4248 ES
d. CUSIP (if any).	3137B4UN4

At least one of the following other identifiers:

- ISIN	US3137B4UN47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	199056.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	158129.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1198468

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-05-15
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate. | 0

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 588

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4255
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4255 SN
d. CUSIP (if any).	3137B5HZ9

At least one of the following other identifiers:

- ISIN	US3137B5HZ98

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	114481.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96216.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0729233

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-05-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 589

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC REMICS 4324
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4324 IO
d. CUSIP (if any).	3137BAGM8
At least one of the following other identifiers:	
- ISIN	US3137BAGM86

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	21627.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	713.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0005405

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2036-08-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 590

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4338
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4338 SB
d. CUSIP (if any).	3137BB7D6

At least one of the following other identifiers:

- ISIN	US3137BB7D64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	30650.710000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1129.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0008562

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-10-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 591

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4361
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4361 PI
d. CUSIP (if any).	3137BC5J3

At least one of the following other identifiers:

- ISIN	US3137BC5J35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	67364.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10330.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0078296

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-10-15

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: 592

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4367
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4367 GS
d. CUSIP (if any).	3137BCL55

At least one of the following other identifiers:

- ISIN	US3137BCL557

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15147.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	846.300000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0006414

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-03-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 593

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4394
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4394 WI
d. CUSIP (if any).	3137BEV43

At least one of the following other identifiers:

- ISIN	US3137BEV438

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13086.530000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	634.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004810

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	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.	2041-08-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 594

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4398
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4398 NZ
d. CUSIP (if any).	3137BEPQ1

At least one of the following other identifiers:

- ISIN	US3137BEPQ12

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	837142.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	646832.370000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4902375

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-10-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 595

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4434
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4434 HZ
d. CUSIP (if any).	3137BGEH8

At least one of the following other identifiers:

- ISIN	US3137BGEH89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	580681.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	414680.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3142888

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-06-15

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: 596

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC REMICS 4438
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4438 WI
d. CUSIP (if any).	3137BGLL1
At least one of the following other identifiers:	
- ISIN	US3137BGLL19

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	42961.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2010.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0015240

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2038-11-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 597

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4459
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4459 BZ
d. CUSIP (if any).	3137BHTE7

At least one of the following other identifiers:

- ISIN	US3137BHTE76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1031838.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	638950.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4842638

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-08-15

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: 598

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4462
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4462 KG
d. CUSIP (if any).	3137BHJA6

At least one of the following other identifiers:

- ISIN	US3137BHJA64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	149730.960000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	131381.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0995748

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-01-15

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: 599

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4463
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4463 IO
d. CUSIP (if any).	3137BHGF8

At least one of the following other identifiers:

- ISIN	US3137BHGF88

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	26620.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1215.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009209

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-02-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 600

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4534
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4534 PZ
d. CUSIP (if any).	3137BMGC4

At least one of the following other identifiers:

- ISIN	US3137BMGC43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	173576.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	105686.260000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0801002

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-05-15

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: 601

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4572
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4572 NI
d. CUSIP (if any).	3137BNY73

At least one of the following other identifiers:

- ISIN	US3137BNY730

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	158117.890000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32257.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0244479

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-04-15

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: 602

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4588
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4588 PI
d. CUSIP (if any).	3137BQEL7

At least one of the following other identifiers:	
- ISIN	US3137BQEL73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	772220.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	119984.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0909370

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-09-15
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: 603

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4804
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4804 YZ
d. CUSIP (if any).	3137FGM85

At least one of the following other identifiers:

- ISIN	US3137FGM854

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	758447.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	471965.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3577052

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-05-15
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: 604

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS 4989
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4989 FA
d. CUSIP (if any).	3137FUKP8

At least one of the following other identifiers:

- ISIN	US3137FUKP89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	887988.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	853799.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6470992

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-08-15
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.58785
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC REMICS 4989
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4989 FB
d. CUSIP (if any).	3137FUKQ6

At least one of the following other identifiers:

- ISIN	US3137FUKQ62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	853388.840000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	818239.890000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6201482

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-10-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.866
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC REMICS 5034
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 5034 MI
d. CUSIP (if any).	3137F6K55

At least one of the following other identifiers:

- ISIN	US3137F6K554

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	424460.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52479.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0397744

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-11-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 607

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC REMICS-3598
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3598 JI
d. CUSIP (if any).	31398KZ94

At least one of the following other identifiers:

- ISIN	US31398KZ940

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	7760.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	271.330000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0002056

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-10-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 608

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC STRIPS 303
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIEMAC STRIP FHS 303 C19
d. CUSIP (if any).	31325UEH5

At least one of the following other identifiers:

- ISIN	US31325UEH59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	178816.720000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29002.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0219814

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-01-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 609

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC STRIPS 330
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIEMAC STRIP FHS 330 F4
d. CUSIP (if any).	31351DDT5

At least one of the following other identifiers:

- ISIN	US31351DDT54

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	66925.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	65371.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0495458

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-10-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.053
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC STRIPS 345
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	FREDDIEMAC STRIP FHS 345 C13
d. CUSIP (if any).	31325VRC0

At least one of the following other identifiers:

- ISIN	US31325VRC09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	208165.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	34098.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0258434

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-08-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 611

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC STRIPS 386
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIEMAC STRIP FHS 386 C3
d. CUSIP (if any).	31325YCL0
At least one of the following other identifiers:	
- ISIN	US31325YCL02

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	366334.330000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	56817.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0430623

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2052-03-15

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: 612

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC STRIPS 389
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIEMAC STRIP FHS 389 C40
d. CUSIP (if any).	31325YRU4

At least one of the following other identifiers:

- ISIN	US31325YRU46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3595040.840000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	531313.820000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4026855

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-10-15

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: 613

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC WHOLE LOAN SECURITIES TRUST 2015-SC02
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC WHOLE LOAN SECURIT FWLS 2015 SC02 1A
d. CUSIP (if any).	3137G1AK3
At least one of the following other identifiers:	
- ISIN	US3137G1AK38

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	130460.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	112275.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0850939

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-09-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 614

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC WHOLE LOAN SECURITIES TRUST 2017-SC01
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC WHOLE LOAN SECURIT FWLS 2017 SC01 1A
d. CUSIP (if any).	3137G1BK2

At least one of the following other identifiers:

- ISIN	US3137G1BK29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	221337.770000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	183677.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1392102

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-12-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 615

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC WHOLE LOAN SECURITIES TRUST 2017-SC01
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC WHOLE LOAN SECURIT FWLS 2017 SC01 2A
d. CUSIP (if any).	3137G1BL0

At least one of the following other identifiers:

- ISIN	US3137G1BL02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	239640.570000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	206545.270000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1565417

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-12-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 616

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC-1628
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 1628 LZ
d. CUSIP (if any).	3133T3KK3

At least one of the following other identifiers:

- ISIN	US3133T3KK36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	23.480000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	23.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000178

Item C.3. Payoff profile.

a. Payoff profile. (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.	2023-12-15
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: 617

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC-1694
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 1694 Z
d. CUSIP (if any).	3133T4NZ5

At least one of the following other identifiers:	
- ISIN	US3133T4NZ50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	149.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	149.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001131

Item C.3. Payoff profile.

a. Payoff profile. (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.	2024-03-15
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: 618

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC-1856
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 1856 ZG
d. CUSIP (if any).	3133T7BC2

At least one of the following other identifiers:

- ISIN	US3133T7BC25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	380.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	384.290000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002913

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	8
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 619

Item C.1. Identification of investment.	
a. Name of issuer (if any).	FREDDIE MAC-2974
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 2974 PF
d. CUSIP (if any).	31395TXG4
At least one of the following other identifiers:	
- ISIN	US31395TXG48
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	16820.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16445.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0124641
Item C.3. Payoff profile.	
a. Payoff profile. (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.	2035-05-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.67776
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	FREDDIE MAC-3325
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 3325 ZM
d. CUSIP (if any).	31397JEY6

At least one of the following other identifiers:

- ISIN	US31397JEY64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	453328.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	472631.380000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3582097

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-05-15

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: 621

Item C.1. Identification of investment.

a. Name of issuer (if any).	FREDDIE MAC-4832
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FREDDIE MAC FHR 4832 FW
d. CUSIP (if any).	3137FHRY1

At least one of the following other identifiers:

- ISIN	US3137FHRY13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	270209.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	263063.400000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1993771

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-04-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.01217
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA I TBA 30 YR 4 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01N0406A1

At least one of the following other identifiers:

- ISIN	US01N0406A10

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)	1810781.240000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	1.3724003

Item C.3. Payoff profile.

a. Payoff profile. (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.	2053-10-23

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: 623

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 003636 G2 11/34 FIXED 5
d. CUSIP (if any).	36202EBD0

At least one of the following other identifiers:

- ISIN	US36202EBD04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	557.340000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	547.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0004148

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-11-20
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: 624

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 005261 G2 12/41 FIXED 5
d. CUSIP (if any).	36202FZ25

At least one of the following other identifiers:

- ISIN	US36202FZ253

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	116829.400000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	114724.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0869506

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-12-20

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: 625

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 008505 G2 09/24 FLOATING VAR
d. CUSIP (if any).	36202KNW1

At least one of the following other identifiers:

- ISIN	US36202KNW17

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	262.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	260.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0001974

Item C.3. Payoff profile.

a. Payoff profile. (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.	2024-09-20

b. Coupon.

i. Coupon category. (13) Floating

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: 626

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 008663 G2 07/25 FLOATING VAR
d. CUSIP (if any).	36202KTU9
At least one of the following other identifiers:	
- ISIN	US36202KTU96

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	123.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	121.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000924

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	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: 627

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 008945 G2 08/26 FLOATING VAR
d. CUSIP (if any).	36202K5E1
At least one of the following other identifiers:	
- ISIN	US36202K5E17

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	500.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	487.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003692

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-08-20

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: 628

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 080054 G2 03/27 FLOATING VAR
d. CUSIP (if any).	36225CBY1
At least one of the following other identifiers:	
- ISIN	US36225CBY12

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	37.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000278

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2027-03-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	3.625
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 629

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 675733 G2 07/47 FIXED 3.5
d. CUSIP (if any).	36295NV20

At least one of the following other identifiers:

- ISIN	US36295NV201

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	68153.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	60646.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0459641

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 630

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 784295 G2 03/47 FIXED 3.5
d. CUSIP (if any).	3622A2XY3

At least one of the following other identifiers:

- ISIN	US3622A2XY38

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	527228.320000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	469347.630000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3557210

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-03-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 631

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 784433 G2 02/48 FIXED 3.5
d. CUSIP (if any).	3622A24S8

At least one of the following other identifiers:

- ISIN	US3622A24S85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	97674.200000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	86854.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0658277

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-02-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 632

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 784445 G2 02/48 FIXED 3.5
d. CUSIP (if any).	3622A25E8

At least one of the following other identifiers:	
- ISIN	US3622A25E80

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	95236.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	84677.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0641775

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-02-20
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 633

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 784601 G2 03/48 FIXED 3.5
d. CUSIP (if any).	3622AAAA2

At least one of the following other identifiers:

- ISIN	US3622AAAA22

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	594681.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	535372.180000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4057613

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-03-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 634

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 AA6149 G2 03/43 FIXED 3
d. CUSIP (if any).	36178DZN4

At least one of the following other identifiers:

- ISIN	US36178DZN47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	159925.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	140590.430000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1065542

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-03-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 635

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 AR0791 G2 05/46 FIXED 3.5
d. CUSIP (if any).	36192S2Y5

At least one of the following other identifiers:

- ISIN	US36192S2Y53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	143078.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	125440.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0950720

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2046-05-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 636

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 AX6465 G2 04/47 FIXED 3.5
d. CUSIP (if any).	36196JFE1

At least one of the following other identifiers:

- ISIN	US36196JFE10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15355.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13664.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0103561

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-04-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 637

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 AZ7147 G2 07/47 FIXED 3.5
d. CUSIP (if any).	36197K5G3

At least one of the following other identifiers:

- ISIN	US36197K5G33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	8971.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7976.190000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0060452

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 638

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 BA9807 G2 07/47 FIXED 3.5
d. CUSIP (if any).	3617AN3Q7

At least one of the following other identifiers:

- ISIN	US3617AN3Q79

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	14742.350000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13118.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0099424

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 639

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 BB0244 G2 07/47 FIXED 3.5
d. CUSIP (if any).	3617AQHV4

At least one of the following other identifiers:

- ISIN	US3617AQHV45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13481.790000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11987.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0090857

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 640

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 BB0583 G2 07/47 FIXED 3.5
d. CUSIP (if any).	3617AQUG2

At least one of the following other identifiers:

- ISIN	US3617AQUG21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13652.070000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12144.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0092043

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 641

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 BB0604 G2 07/47 FIXED 3.5
d. CUSIP (if any).	3617AQU56
At least one of the following other identifiers:	
- ISIN	US3617AQU569

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	14435.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12833.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0097267

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2047-07-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 642

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 BB3407 G2 07/47 FIXED 3.5
d. CUSIP (if any).	3617ATYC1

At least one of the following other identifiers:

- ISIN	US3617ATYC10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12291.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10939.360000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0082910

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 643

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 BB3534 G2 08/47 FIXED 3.5
d. CUSIP (if any).	3617AT4T7
At least one of the following other identifiers:	
- ISIN	US3617AT4T72

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	20600.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	18330.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0138930

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2047-08-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 644

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 BB3889 G2 11/47 FIXED 3.5
d. CUSIP (if any).	3617AUKA7

At least one of the following other identifiers:

- ISIN	US3617AUKA72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	18864.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16771.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0127113

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-11-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 645

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 BB8651 G2 08/47 FIXED 3.5
d. CUSIP (if any).	3617B0TG0

At least one of the following other identifiers:

- ISIN	US3617B0TG02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13977.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12433.200000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0094232

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-08-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 646

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 BB8812 G2 04/48 FIXED 4
d. CUSIP (if any).	3617B0YH2

At least one of the following other identifiers:

- ISIN	US3617B0YH20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	82425.470000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	74735.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0566428

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-04-20
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: 647

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 BB9690 G2 09/47 FIXED 3.5
d. CUSIP (if any).	3617B1XT5

At least one of the following other identifiers:	
- ISIN	US3617B1XT59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	108551.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96508.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0731440

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-09-20
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 648

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 BC1920 G2 09/47 FIXED 3.5
d. CUSIP (if any).	3617B5DZ4

At least one of the following other identifiers:

- ISIN	US3617B5DZ44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	183630.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	163434.510000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1238678

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-09-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 649

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 BC4840 G2 09/47 FIXED 3.5
d. CUSIP (if any).	3617B8LV8

At least one of the following other identifiers:

- ISIN	US3617B8LV86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	12737.820000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11330.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0085878

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-09-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 650

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 BD3902 G2 01/48 FIXED 3.5
d. CUSIP (if any).	3617BKKP5

At least one of the following other identifiers:

- ISIN	US3617BKKP50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	15832.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	14083.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0106741

Item C.3. Payoff profile.

a. Payoff profile. (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. 2048-01-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 651

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 BD5492 G2 11/47 FIXED 3.5
d. CUSIP (if any).	3617BMC54

At least one of the following other identifiers:

- ISIN	US3617BMC549

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11102.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	9870.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0074809

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-11-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 652

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 BE0034 G2 12/47 FIXED 3.5
d. CUSIP (if any).	3617BTBB7

At least one of the following other identifiers:

- ISIN	US3617BTBB74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13451.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11979.910000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0090796

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-12-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 653

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 BE5659 G2 04/48 FIXED 4
d. CUSIP (if any).	3617G0JC5

At least one of the following other identifiers:

- ISIN	US3617G0JC56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	181888.770000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	164338.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1245531

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-04-20

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: 654

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 BE6330 G2 01/48 FIXED 3.5
d. CUSIP (if any).	3617G1A73

At least one of the following other identifiers:

- ISIN	US3617G1A737

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13565.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	12060.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0091407

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-01-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 655

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 BE6527 G2 02/48 FIXED 3.5
d. CUSIP (if any).	3617G1HC5

At least one of the following other identifiers:

- ISIN	US3617G1HC57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11953.900000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10627.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0080547

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-02-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 656

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 BF2211 G2 02/48 FIXED 3.5
d. CUSIP (if any).	3617G8N41
At least one of the following other identifiers:	
- ISIN	US3617G8N412

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	22963.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20427.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0154818

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2048-02-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 657

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 CF1730 G2 07/51 FIXED 3.5
d. CUSIP (if any).	3617W24P0

At least one of the following other identifiers:

- ISIN	US3617W24P06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1152527.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	987805.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7486626

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 658

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 CM2479 G2 08/47 FIXED 3
d. CUSIP (if any).	3617YMXG2
At least one of the following other identifiers:	
- ISIN	US3617YMXG24

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	138964.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	118928.930000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0901368

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2047-08-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 659

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 CM2620 G2 06/47 FIXED 3
d. CUSIP (if any).	3617YM4D1

At least one of the following other identifiers:

- ISIN	US3617YM4D18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	161335.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	138074.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1046474

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-06-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 660

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 CM4724 G2 01/48 FIXED 3
d. CUSIP (if any).	3617YQG98

At least one of the following other identifiers:

- ISIN	US3617YQG980

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	81759.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	69239.200000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0524767

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-01-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 661

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 CM8603 G2 04/47 FIXED 3
d. CUSIP (if any).	3617YURY2

At least one of the following other identifiers:

- ISIN	US3617YURY20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	116835.310000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	99989.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0757827

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-04-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 662

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 MA0093 G2 05/42 FIXED 6
d. CUSIP (if any).	36179MC65

At least one of the following other identifiers:	
- ISIN	US36179MC654

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	26084.660000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	26895.470000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0203842

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-05-20
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 663

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 MA0782 G2 02/43 FIXED 3
d. CUSIP (if any).	36179M2P4

At least one of the following other identifiers:

- ISIN	US36179M2P47

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	447264.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	385077.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2918523

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-02-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 664

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 MA1227 G2 08/43 FIXED 5
d. CUSIP (if any).	36179NLG1
At least one of the following other identifiers:	
- ISIN	US36179NLG15

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	90727.640000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	89090.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0675218

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2043-08-20

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: 665

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 MA1372 G2 03/43 FIXED 2
d. CUSIP (if any).	36179NQZ4

At least one of the following other identifiers:

- ISIN	US36179NQZ41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	62734.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	49668.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0376441

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-03-20

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: 666

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 MA1447 G2 11/43 FIXED 3
d. CUSIP (if any).	36179NTC2

At least one of the following other identifiers:

- ISIN	US36179NTC29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	90995.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	78497.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0594936

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-11-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 667

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 MA1524 G2 12/43 FIXED 5
d. CUSIP (if any).	36179NVR6

At least one of the following other identifiers:

- ISIN	US36179NVR69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	38435.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37742.120000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0286049

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-12-20

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: 668

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 MA2151 G2 08/44 FIXED 5
d. CUSIP (if any).	36179QL82

At least one of the following other identifiers:

- ISIN	US36179QL821

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	67943.300000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	66722.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0505696

Item C.3. Payoff profile.

a. Payoff profile. (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.	2044-08-20

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: 669

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 MA3244 G2 11/45 FIXED 3.5
d. CUSIP (if any).	36179RS91

At least one of the following other identifiers:

- ISIN	US36179RS915

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	223631.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	199136.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1509268

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-11-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 670

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 MA3310 G2 12/45 FIXED 3.5
d. CUSIP (if any).	36179RVB2

At least one of the following other identifiers:

- ISIN	US36179RVB22

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	216567.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	192215.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1456810

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-12-20

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 671

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 MA4718 G2 09/47 FIXED 3
d. CUSIP (if any).	36179TG33
At least one of the following other identifiers:	
- ISIN	US36179TG338

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	25695.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22082.580000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0167365

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2047-09-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 672

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 MA5018 G2 02/48 FIXED 3
d. CUSIP (if any).	36179TSF3

At least one of the following other identifiers:

- ISIN	US36179TSF39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	142513.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	122247.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0926523

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-02-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 673

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 MA5138 G2 04/48 FIXED 4.5
d. CUSIP (if any).	36179TV77
At least one of the following other identifiers:	
- ISIN	US36179TV774

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	20635.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19363.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0146757

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2048-04-20

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: 674

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 MA5193 G2 05/48 FIXED 4.5
d. CUSIP (if any).	36179TXW0

At least one of the following other identifiers:

- ISIN	US36179TXW07

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	58046.150000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	54444.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0412638

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-05-20

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: 675

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 MA5265 G2 06/48 FIXED 4.5
d. CUSIP (if any).	36179TZ65

At least one of the following other identifiers:

- ISIN	US36179TZ650

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	27491.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	25778.910000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0195380

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-06-20

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: 676

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 MA5597 G2 11/48 FIXED 5
d. CUSIP (if any).	36179UGE6

At least one of the following other identifiers:

- ISIN	US36179UGE64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	108071.540000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	104153.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0789382

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-11-20

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: 677

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 MA5653 G2 12/48 FIXED 5
d. CUSIP (if any).	36179UH62

At least one of the following other identifiers:

- ISIN	US36179UH623

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	130356.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	125366.100000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0950156

Item C.3. Payoff profile.

a. Payoff profile. (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.	2048-12-20
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: 678

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 MA5711 G2 01/49 FIXED 4.5
d. CUSIP (if any).	36179UKY7

At least one of the following other identifiers:

- ISIN	US36179UKY72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	73506.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	68962.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0522667

Item C.3. Payoff profile.

a. Payoff profile. (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.	2049-01-20
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: 679

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 MA5764 G2 02/49 FIXED 4.5
d. CUSIP (if any).	36179UMM1
At least one of the following other identifiers:	
- ISIN	US36179UMM17

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	128779.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	120704.090000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0914822

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2049-02-20

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: 680

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 MA6599 G2 04/50 FIXED 3
d. CUSIP (if any).	36179VKL3

At least one of the following other identifiers:

- ISIN	US36179VKL35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1267706.470000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1081996.730000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8200508

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-04-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 681

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 MA8644 G2 02/53 FIXED 3.5
d. CUSIP (if any).	36179XS98

At least one of the following other identifiers:

- ISIN	US36179XS988

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1922880.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1691893.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.2822949

Item C.3. Payoff profile.

a. Payoff profile. (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.	2053-02-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 682

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 TBA 30 YR 2 JUMBOS
d. CUSIP (if any).	21H0206A8

At least one of the following other identifiers:

- ISIN	US21H0206A81

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)	-5535195.260000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-4.1951527

Item C.3. Payoff profile.

a. Payoff profile. (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.	2053-10-23

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: 683

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 TBA 30 YR 2.5 JUMBOS
d. CUSIP (if any).	21H0226B2

At least one of the following other identifiers:

- ISIN	US21H0226B29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4650000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3804818.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.8836912

Item C.3. Payoff profile.

a. Payoff profile. (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.	2053-11-20
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: 684

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 TBA 30 YR 3 JUMBOS
d. CUSIP (if any).	21H0306B5

At least one of the following other identifiers:

- ISIN	US21H0306B55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5450000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4620578.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.5019597

Item C.3. Payoff profile.

a. Payoff profile. (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.	2053-11-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 685

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 TBA 30 YR 3.5 JUMBOS
d. CUSIP (if any).	21H0326A3

At least one of the following other identifiers:

- ISIN	US21H0326A37

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)	2452843.760000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.8590228

Item C.3. Payoff profile.

a. Payoff profile. (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.	2053-10-23

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.5

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 686

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 TBA 30 YR 4 JUMBOS
d. CUSIP (if any).	21H0406A6
At least one of the following other identifiers:	
- ISIN	US21H0406A63

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2350000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2117478.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.6048477

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2053-10-23

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: 687

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 TBA 30 YR 4.5 JUMBOS
d. CUSIP (if any).	21H0426B0

At least one of the following other identifiers:

- ISIN	US21H0426B01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1250000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1155615.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8758467

Item C.3. Payoff profile.

a. Payoff profile. (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.	2053-11-20

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: 688

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 TBA 30 YR 5 JUMBOS
d. CUSIP (if any).	21H0506A5
At least one of the following other identifiers:	
- ISIN	US21H0506A54

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)	1895312.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.4364670

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2053-10-23

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: 689

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 POOL 412301 GN 08/27 FIXED 7.5
d. CUSIP (if any).	36206JAA2

At least one of the following other identifiers:

- ISIN	US36206JAA25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	213.450000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	213.370000
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)	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.	2027-08-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.5
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: 690

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 POOL 425968 GN 03/26 FIXED 6.5
d. CUSIP (if any).	36207AFH0

At least one of the following other identifiers:

- ISIN	US36207AFH05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	99.720000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	100.450000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000761

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-03-15

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: 691

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 POOL 429790 GN 12/33 FIXED 6.5
d. CUSIP (if any).	36207ENF7

At least one of the following other identifiers:

- ISIN	US36207ENF78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	40863.520000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	41163.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0311981

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-12-15

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: 692

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 POOL 457100 GN 11/28 FIXED 6.5
d. CUSIP (if any).	36208PX52

At least one of the following other identifiers:	
- ISIN	US36208PX528

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2160.100000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2176.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016499

Item C.3. Payoff profile.

a. Payoff profile. (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.	2028-11-15
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: 693

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 POOL 482928 GN 01/29 FIXED 6.5
d. CUSIP (if any).	36209VPM0

At least one of the following other identifiers:

- ISIN	US36209VPM09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	297.160000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	299.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002269

Item C.3. Payoff profile.

a. Payoff profile. (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.	2029-01-15
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: 694

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 POOL 485682 GN 08/31 FIXED 6.5
d. CUSIP (if any).	36209YRB6
At least one of the following other identifiers:	
- ISIN	US36209YRB64

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	82.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	83.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000629

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2031-08-15

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: 695

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 POOL 521288 GN 04/35 FIXED 5
d. CUSIP (if any).	36211SCZ8

At least one of the following other identifiers:

- ISIN	US36211SCZ83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	83867.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	81764.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0619695

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-04-15

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: 696

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 POOL 569159 GN 03/32 FIXED 6.5
d. CUSIP (if any).	36200QJC9

At least one of the following other identifiers:

- ISIN	US36200QJC96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	471.830000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	481.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0003646

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-03-15

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: 697

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 POOL 569830 GN 06/32 FIXED 6.5
d. CUSIP (if any).	36200RA77

At least one of the following other identifiers:

- ISIN	US36200RA776

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	186.740000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	188.140000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0001426

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-06-15

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: 698

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 POOL 579731 GN 08/32 FIXED 6.5
d. CUSIP (if any).	36201DA85

At least one of the following other identifiers:

- ISIN	US36201DA857

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	85.870000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	86.500000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000656

Item C.3. Payoff profile.

a. Payoff profile. (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.	2032-08-15

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: 699

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 POOL 618522 GN 09/33 FIXED 5.5

d. CUSIP (if any). 36290VD35

At least one of the following other identifiers:

- ISIN US36290VD351

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	2338.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2272.200000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0017221

Item C.3. Payoff profile.

a. Payoff profile. (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.	2033-09-15

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: 700

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 POOL 626938 GN 04/45 FIXED 4
d. CUSIP (if any).	36291FPX0

At least one of the following other identifiers:

- ISIN	US36291FPX05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	76099.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70457.620000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0534002

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-04-15

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: 701

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 POOL 676927 GN 04/38 FIXED 5.5
d. CUSIP (if any).	36295QA42
At least one of the following other identifiers:	
- ISIN	US36295QA422

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	32877.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32803.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0248620

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2038-04-15

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: 702

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 POOL 677094 GN 07/38 FIXED 6.5
d. CUSIP (if any).	36295QGB0

At least one of the following other identifiers:

- ISIN	US36295QGB05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4770.140000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4805.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0036419

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-07-15

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: 703

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 POOL 677100 GN 07/38 FIXED 5.5
d. CUSIP (if any).	36295QGH7

At least one of the following other identifiers:

- ISIN	US36295QGH74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3985.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3960.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030015

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-07-15

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: 704

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 POOL 677202 GN 08/38 FIXED 6.5
d. CUSIP (if any).	36295QKP4

At least one of the following other identifiers:

- ISIN	US36295QKP45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3997.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4026.880000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0030520

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-08-15

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: 705

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 POOL 678950 GN 10/37 FIXED 6.5
d. CUSIP (if any).	36295SH33

At least one of the following other identifiers:

- ISIN	US36295SH332

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	131554.940000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	132875.500000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1007070

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-10-15

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: 706

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 POOL 683380 GN 01/38 FIXED 6.5
d. CUSIP (if any).	36295XFV2

At least one of the following other identifiers:

- ISIN	US36295XFV29

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	52296.890000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	52722.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0399587

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-01-15
b. Coupon.	
i. Coupon category. (13)	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: 707

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 POOL 686777 GN 06/38 FIXED 6.5
d. CUSIP (if any).	36296B6N7

At least one of the following other identifiers:	
- ISIN	US36296B6N73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	13705.870000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13806.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0104640

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-06-15
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: 708

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 POOL 697924 GN 03/39 FIXED 5
d. CUSIP (if any).	36296QLD9

At least one of the following other identifiers:

- ISIN	US36296QLD96

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	218721.220000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	214014.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1622028

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-03-15
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: 709

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 POOL 698378 GN 07/39 FIXED 4.5
d. CUSIP (if any).	36296Q2K4
At least one of the following other identifiers:	
- ISIN	US36296Q2K45

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	14184.630000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	13580.670000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0102929

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2039-07-15

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: 710

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 POOL 698386 GN 07/39 FIXED 4.5
d. CUSIP (if any).	36296Q2T5

At least one of the following other identifiers:

- ISIN	US36296Q2T53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	33941.710000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32481.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0246183

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-07-15

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: 711

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 POOL 701905 GN 05/39 FIXED 5.5
d. CUSIP (if any).	36296UYA2

At least one of the following other identifiers:

- ISIN	US36296UYA23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2451.130000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2388.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0018105

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-05-15

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: 712

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 POOL 704587 GN 06/39 FIXED 5
d. CUSIP (if any).	36296XXQ2

At least one of the following other identifiers:

- ISIN	US36296XXQ23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	11584.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11349.640000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0086019

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-06-15

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: 713

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 POOL 710838 GN 09/39 FIXED 4.5
d. CUSIP (if any).	36297FV74

At least one of the following other identifiers:

- ISIN	US36297FV740

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2677.550000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2549.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0019319

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-09-15
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: 714

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 POOL 716768 GN 04/39 FIXED 5
d. CUSIP (if any).	3620A2JM9

At least one of the following other identifiers:

- ISIN	US3620A2JM91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4921.100000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4748.020000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0035985

Item C.3. Payoff profile.

a. Payoff profile. (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.	2039-04-15

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: 715

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 POOL 729511 GN 04/40 FIXED 4.5
d. CUSIP (if any).	3620AGN43

At least one of the following other identifiers:

- ISIN	US3620AGN437

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1499.550000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1433.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010865

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-04-15

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: 716

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 POOL 737648 GN 11/40 FIXED 4.5
d. CUSIP (if any).	3620ARP96
At least one of the following other identifiers:	
- ISIN	US3620ARP967

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2272.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2164.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0016408

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2040-11-15

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: 717

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 POOL 748058 GN 04/41 FIXED 5
d. CUSIP (if any).	3620C4B33

At least one of the following other identifiers:

- ISIN	US3620C4B332

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5723.440000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5468.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0041446

Item C.3. Payoff profile.

a. Payoff profile. (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.	2041-04-15

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: 718

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 POOL 764413 GN 04/41 FIXED 5
d. CUSIP (if any).	36176FAN8
At least one of the following other identifiers:	
- ISIN	US36176FAN87

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	8134.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	7791.460000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0059052

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2041-04-15

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: 719

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 POOL 780035 GN 07/24 FIXED 6.5
d. CUSIP (if any).	36225ABC3

At least one of the following other identifiers:

- ISIN	US36225ABC36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000019

Item C.3. Payoff profile.

a. Payoff profile. (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.	2024-07-15

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: 720

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 POOL 780509 GN 02/27 FIXED 6.5
d. CUSIP (if any).	36225AR69

At least one of the following other identifiers:

- ISIN	US36225AR690

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	53.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53.750000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0000407

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-02-15

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: 721

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 POOL 781288 GN 05/31 FIXED 6.5
d. CUSIP (if any).	36225BND6

At least one of the following other identifiers:

- ISIN	US36225BND63

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	284.880000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	287.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0002180

Item C.3. Payoff profile.

a. Payoff profile. (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.	2031-05-15
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: 722

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 POOL 782885 GN 12/39 FIXED 5.5

d. CUSIP (if any). 36241LF27

At least one of the following other identifiers:	
- ISIN	US36241LF277

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	29988.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	29920.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0226772

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2039-12-15
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: 723

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 POOL 783007 GN 06/40 FIXED 4.5
d. CUSIP (if any).	36241LKU9

At least one of the following other identifiers:

- ISIN	US36241LKU97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	527307.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	497972.700000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3774160

Item C.3. Payoff profile.

a. Payoff profile. (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.	2040-06-15
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: 724

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 POOL 783532 GN 02/42 FIXED 3.5
d. CUSIP (if any).	36241L4R4
At least one of the following other identifiers:	
- ISIN	US36241L4R43

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3088.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2779.710000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0021068

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2042-02-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 725

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 POOL 783579 GN 05/42 FIXED 3.5
d. CUSIP (if any).	36241L6Q4

At least one of the following other identifiers:

- ISIN	US36241L6Q42

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	87651.020000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	78881.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0597850

Item C.3. Payoff profile.

a. Payoff profile. (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. 2042-05-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.5

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 726

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 POOL 784010 GN 03/45 FIXED 4
d. CUSIP (if any).	3622A2N32

At least one of the following other identifiers:

- ISIN	US3622A2N323

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	139718.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	129434.120000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0980988

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-03-15

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: 727

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 POOL 784041 GN 08/45 FIXED 4
d. CUSIP (if any).	3622A2P22

At least one of the following other identifiers:

- ISIN	US3622A2P229

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	262181.100000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	242874.970000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.1840762

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-08-15

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: 728

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 POOL 784208 GN 07/46 FIXED 4
d. CUSIP (if any).	3622A2U91

At least one of the following other identifiers:

- ISIN	US3622A2U914

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	367450.240000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	340376.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2579734

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-07-15
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: 729

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 POOL AA6089 GN 02/43 FIXED 3
d. CUSIP (if any).	36178DXS5

At least one of the following other identifiers:

- ISIN	US36178DXS51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1103009.580000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	960769.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7281723

Item C.3. Payoff profile.

a. Payoff profile. (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.	2043-02-15

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: 730

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 POOL AB2761 GN 08/42 FIXED 3.5
d. CUSIP (if any).	36178NB65

At least one of the following other identifiers:

- ISIN	US36178NB656

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	9745.760000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	8767.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0066452

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-08-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 731

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 POOL AJ5422 GN 01/50 FIXED 4.07
d. CUSIP (if any).	36183BAX6
At least one of the following other identifiers:	
- ISIN	US36183BAX64

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1144699.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1141402.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8650746

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2050-01-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.07
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GNMA PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GNMA POOL AP0116 GN 10/45 FIXED 3
d. CUSIP (if any).	36188KDV2

At least one of the following other identifiers:

- ISIN	US36188KDV26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	28364.200000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	24295.190000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0184134

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-10-15

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: 733

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 POOL AR3716 GN 12/45 FIXED 3.5
d. CUSIP (if any).	36192YDV6

At least one of the following other identifiers:

- ISIN	US36192YDV65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	189558.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	170298.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1290698

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-12-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 734

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 POOL AY8218 GN 01/47 FIXED 4
d. CUSIP (if any).	36196YDX8

At least one of the following other identifiers:

- ISIN	US36196YDX85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	22120.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20369.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0154385

Item C.3. Payoff profile.

a. Payoff profile. (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)	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: 735

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 POOL AZ1638 GN 02/47 FIXED 4
d. CUSIP (if any).	36197DZB7

At least one of the following other identifiers:

- ISIN	US36197DZB71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	106815.310000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	98186.240000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0744159

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-02-15

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: 736

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 POOL AZ8592 GN 04/47 FIXED 4
d. CUSIP (if any).	36197MRM2

At least one of the following other identifiers:

- ISIN	US36197MRM28

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	79182.260000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	72929.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0552737

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-04-15
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: 737

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 POOL BA0244 GN 04/47 FIXED 4
d. CUSIP (if any).	3617ACHV5

At least one of the following other identifiers:

- ISIN	US3617ACHV58

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	153011.490000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	140431.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1064341

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-04-15
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: 738

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 POOL BA7886 GN 05/47 FIXED 4
d. CUSIP (if any).	3617ALXP0

At least one of the following other identifiers:

- ISIN	US3617ALXP06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	57885.150000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53257.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0403639

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-05-15
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: 739

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 POOL BA7937 GN 06/47 FIXED 4
d. CUSIP (if any).	3617ALZA1

At least one of the following other identifiers:

- ISIN	US3617ALZA19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	43835.250000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	40222.150000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0304846

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-06-15

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: 740

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 POOL BC1102 GN 07/47 FIXED 4
d. CUSIP (if any).	3617B4GK7

At least one of the following other identifiers:

- ISIN	US3617B4GK72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	55692.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51113.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0387391

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-07-15

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: 741

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 POOL BC1138 GN 08/47 FIXED 4
d. CUSIP (if any).	3617B4HP5

At least one of the following other identifiers:

- ISIN	US3617B4HP50

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	77260.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	70828.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0536815

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-08-15

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: 742

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 POOL BC1180 GN 08/47 FIXED 4
d. CUSIP (if any).	3617B4JZ1

At least one of the following other identifiers:

- ISIN	US3617B4JZ15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16562.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15293.000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0115906

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-08-15

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: 743

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 POOL BE6179 GN 12/47 FIXED 4
d. CUSIP (if any).	3617G02L3

At least one of the following other identifiers:

- ISIN	US3617G02L30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	19123.610000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17481.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0132491

Item C.3. Payoff profile.

a. Payoff profile. (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.	2047-12-15
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: 744

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 POOL BQ7186 GN 10/49 FIXED 3.5
d. CUSIP (if any).	3617LR6X8

At least one of the following other identifiers:

- ISIN	US3617LR6X83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	768149.260000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	673293.140000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5102923

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-10-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 745

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 POOL BT0861 GN 03/50 FIXED 3
d. CUSIP (if any).	3617MN5W9

At least one of the following other identifiers:

- ISIN	US3617MN5W90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	564438.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	480520.650000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3641890

Item C.3. Payoff profile.

a. Payoff profile. (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.	2050-03-15

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: 746

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GOVERNEMENT NATIONAL MTG ASSOC 2006-69
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2006 69 PO
d. CUSIP (if any).	38375JBL8
At least one of the following other identifiers:	
- ISIN	US38375JBL89

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	103820.680000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	93118.530000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0705750

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2036-12-20

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 747

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2013-23
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 23 IP
d. CUSIP (if any).	38378MAC9

At least one of the following other identifiers:

- ISIN	US38378MAC91

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	240885.350000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28833.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0218528

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-08-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 748

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2013-88
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 88 PZ
d. CUSIP (if any).	38378TJ84
At least one of the following other identifiers:	
- ISIN	US38378TJ841

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	80491.040000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71714.270000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0543526

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2043-06-20

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: 749

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2013-H10
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H10 FS
d. CUSIP (if any).	38375BU83

At least one of the following other identifiers:

- ISIN	US38375BU834

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	689418.910000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	690750.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5235237

Item C.3. Payoff profile.

a. Payoff profile. (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.	2063-04-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.43162
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2013-H20
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H20 FB
d. CUSIP (if any).	38375B6F4

At least one of the following other identifiers:

- ISIN	US38375B6F40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	120689.190000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	120962.210000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0916779

Item C.3. Payoff profile.

a. Payoff profile. (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.	2063-08-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.43162
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 751

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2013-H23
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H23 FA
d. CUSIP (if any).	38375B8G0

At least one of the following other identifiers:

- ISIN	US38375B8G05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	96249.090000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	96666.480000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0732640

Item C.3. Payoff profile.

a. Payoff profile. (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.	2063-09-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.73162
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2013-H23
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H23 TA
d. CUSIP (if any).	38375B8J4

At least one of the following other identifiers:	
- ISIN	US38375B8J44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	135499.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	135327.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1025650

Item C.3. Payoff profile.

a. Payoff profile. (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.	2063-09-20
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	6.15162
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-126
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 126 GS
d. CUSIP (if any).	38379QFL4

At least one of the following other identifiers:

- ISIN	US38379QFL41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	138450.840000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71713.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0543520

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-09-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 754

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-127
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 127 AS
d. CUSIP (if any).	38379MX90
At least one of the following other identifiers:	
- ISIN	US38379MX902

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	59005.840000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1260.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0009550

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2043-06-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 755

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-165
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 165 ZA
d. CUSIP (if any).	38379FB65

At least one of the following other identifiers:

- ISIN	US38379FB654

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1495167.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1386639.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.0509414

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-07-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 756

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-166
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 166 SA
d. CUSIP (if any).	38379FDK2

At least one of the following other identifiers:

- ISIN	US38379FDK21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	59216.210000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1387.640000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010517

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-06-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 757

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-180
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 180 SA
d. CUSIP (if any).	38379TGM5

At least one of the following other identifiers:

- ISIN	US38379TGM53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	64160.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1518.030000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0011505

Item C.3. Payoff profile.

a. Payoff profile. (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.	2042-06-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 758

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-84
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 84 IB
d. CUSIP (if any).	38379PP35

At least one of the following other identifiers:

- ISIN	US38379PP356

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	341047.010000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51879.970000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0393201

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-06-20
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: 759

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-84
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 84 ML
d. CUSIP (if any).	38379PP68

At least one of the following other identifiers:

- ISIN	US38379PP687

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	542565.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	437176.630000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3313384

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-06-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 760

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-H03
b. LEI (if any) of issuer. (1)	N/A

c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H03 FD
d. CUSIP (if any).	38375UTT7

At least one of the following other identifiers:

- ISIN	US38375UTT78

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	36436.580000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	36020.570000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0273002

Item C.3. Payoff profile.

a. Payoff profile. (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.	2065-01-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.39974
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-H14
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H14 FB
d. CUSIP (if any).	38376RCF1
At least one of the following other identifiers:	
- ISIN	US38376RCF10

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	11632.560000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	11578.450000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0087754

Item C.3. Payoff profile.	
a. Payoff profile. (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. 2065-05-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 5.86162

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2015-H27
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H27 FA
d. CUSIP (if any).	38376RHR0

At least one of the following other identifiers:

- ISIN	US38376RHR03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	517024.810000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	514397.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3898646

Item C.3. Payoff profile.

a. Payoff profile. (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.	2065-09-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.09978
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2016-180
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 180 WI
d. CUSIP (if any).	38376T6N7
At least one of the following other identifiers:	
- ISIN	US38376T6N73

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	84567.810000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1567.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0011878

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2045-09-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 764

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2017-15
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 15 WI
d. CUSIP (if any).	38380CSQ7

At least one of the following other identifiers:

- ISIN	US38380CSQ77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	72747.270000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1423.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0010786

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-11-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 765

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2017-57
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 57 WI
d. CUSIP (if any).	38380B7Q2

At least one of the following other identifiers:

- ISIN	US38380B7Q20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	69473.020000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1934.720000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014663

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-12-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 766

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2017-77
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 EZ
d. CUSIP (if any).	38376UTT6

At least one of the following other identifiers:

- ISIN	US38376UTT69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	226076.070000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	154953.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1174399

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-05-20
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 767

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2017-H23
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H23 MA
d. CUSIP (if any).	38375US27

At least one of the following other identifiers:	
- ISIN	US38375US275

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	204587.990000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	191126.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1448554

Item C.3. Payoff profile.

a. Payoff profile. (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.	2067-11-20
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 768

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2018-H07
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 H07 FE
d. CUSIP (if any).	38380LCU5

At least one of the following other identifiers:

- ISIN	US38380LCU52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	16383.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16298.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0123529

Item C.3. Payoff profile.

a. Payoff profile. (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.	2068-02-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.78162
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2020-H14
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H14 FE
d. CUSIP (if any).	38380QFT4
At least one of the following other identifiers:	
- ISIN	US38380QFT40
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1716138.780000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1725572.050000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.3078199
Item C.3. Payoff profile.	
a. Payoff profile. (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.	2070-07-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.244
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2020-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 2020 H15 FD
d. CUSIP (if any).	38380QHX3

At least one of the following other identifiers:

- ISIN	US38380QHX34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	731716.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	736621.560000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5582892

Item C.3. Payoff profile.

a. Payoff profile. (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. 2070-08-20

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 6.37896

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2020-H17
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H17 HF
d. CUSIP (if any).	38380QMV1

At least one of the following other identifiers:

- ISIN	US38380QMV13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	710407.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	715640.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5423878

Item C.3. Payoff profile.

a. Payoff profile. (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.	2070-10-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	4.90647
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATIONAL MTGE ASSOC 2005-58
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2005 58 MZ
d. CUSIP (if any).	38374LM57

At least one of the following other identifiers:

- ISIN	US38374LM577

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	29401.950000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	28470.770000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0215781

Item C.3. Payoff profile.

a. Payoff profile. (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.	2035-08-20

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: 773

Item C.1. Identification of investment.

a. Name of issuer (if any).	GOVERNMENT NATL MTGE ASSOC 2011-H08
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H08 FG
d. CUSIP (if any).	38375BLC4

At least one of the following other identifiers:

- ISIN	US38375BLC45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17055.250000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	16983.940000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0128722

Item C.3. Payoff profile.

a. Payoff profile. (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.	2061-03-20
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	5.91162
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	GOVERNMENT NATL MTGE ASSOC 2015-159
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 159 TE
d. CUSIP (if any).	38379FWQ8

At least one of the following other identifiers:

- ISIN	US38379FWQ89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	84877.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	55888.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0423578

Item C.3. Payoff profile.

a. Payoff profile. (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.	2045-08-20

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 775

Item C.1. Identification of investment.

a. Name of issuer (if any). | GREENPOINT MTGE FUNDING TR 2006-AR3

b. LEI (if any) of issuer. (1) | N/A

c. Title of the issue or description of the investment.	GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR3 4A2
d. CUSIP (if any).	39538WHG6

At least one of the following other identifiers:

- ISIN	US39538WHG69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	35834.580000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	33754.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0255823

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.9742
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: 776

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GREENPOINT MTGE FUNDING TR 2006-AR6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR6 A4
d. CUSIP (if any).	39538BAG9
At least one of the following other identifiers:	
- ISIN	US39538BAG95

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	338479.740000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	226376.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1715718

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level 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. 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: 777

Item C.1. Identification of investment.

a. Name of issuer (if any).	GREENPOINT MTGE FUNDING TR 2006-AR7
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR7 1A32
d. CUSIP (if any).	39538CAF9

At least one of the following other identifiers:

- ISIN	US39538CAF95

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	173450.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	157435.810000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1193214

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	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: 778

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GREENPOINT MTGE FUNDING TRUST 2006-AR5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR5 A3A2
d. CUSIP (if any).	39538AAJ5
At least one of the following other identifiers:	
- ISIN	US39538AAJ51

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	127069.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	113559.260000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0860671

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.8342
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: 779

Item C.1. Identification of investment.

a. Name of issuer (if any).	GREENPOINT MTGE FUUNDING TRUST 2006-AR4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR4 A4A
d. CUSIP (if any).	39539FAG9

At least one of the following other identifiers:

- ISIN	US39539FAG90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	352664.590000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	281029.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2129935

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-09-25

b. Coupon.

i. Coupon category. (13)	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: 780

Item C.1. Identification of investment.

a. Name of issuer (if any).	GS MORTGAGE SECURITIES CORP TRUST 2018-TWR
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GS MORTGAGE SECURITIES TRUST GSMS 2018 TWR A 144A
d. CUSIP (if any).	36251SAA6

At least one of the following other identifiers:

- ISIN	US36251SAA69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	927575.000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7030138

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	6.53
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 781

Item C.1. Identification of investment.

a. Name of issuer (if any).	GS MORTGAGE-BACKED SECURITIES TRUST 2021-INV1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GS MORTGAGE BACKED SECURITIES GSMBS 2021 INV1 A2 144A
d. CUSIP (if any).	36263KAB7

At least one of the following other identifiers:

- ISIN	US36263KAB70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	252437.420000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	191746.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1453256

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-12-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	2.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 782

Item C.1. Identification of investment.

a. Name of issuer (if any). GSAA HOME EQUITY TRUST 2007-4

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. GSAA HOME EQUITY TRUST GSAA 2007 4 A3A

d. CUSIP (if any). 3622EBAC2

At least one of the following other identifiers:	
- ISIN	US3622EBAC25

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	182365.390000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	71315.960000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0540507

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level 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.	6.0342
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: 783

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	815851.860000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	438142.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3320707

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 784

Item C.1. Identification of investment.	
a. Name of issuer (if any).	GSAMP TRUST 2007-NC1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSAMP TRUST GSAMP 2007 NC1 A1
d. CUSIP (if any).	3622MGAA6
At least one of the following other identifiers:	
- ISIN	US3622MGAA63

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	406950.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	215681.980000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1634665

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.5642
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 785

Item C.1. Identification of investment.

a. Name of issuer (if any).	GSR MORTGAGE LOAN TRUST 2006-OA1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GSR MORTGAGE LOAN TRUST GSR 2006 OA1 2A2
d. CUSIP (if any).	362631AC7

At least one of the following other identifiers:

- ISIN	US362631AC72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	172903.120000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	43071.780000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0326443

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-08-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.9542
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 786

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	20775.080000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17995.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0136389

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 787

Item C.1. Identification of investment.

a. Name of issuer (if any).	HOME EQUITY PASS-THRU CERTS 2002-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HOME EQUITY ASSET TRUST HEAT 2002 1 A4
d. CUSIP (if any).	22541NAD1

At least one of the following other identifiers:

- ISIN	US22541NAD12

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2565.960000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2170.180000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0016448

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-11-25

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: 788

Item C.1. Identification of investment.

a. Name of issuer (if any).	HOMEBANC MTGE TRUST 2006-2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HOMEBANC MORTGAGE TRUST HMBT 2006 2 A1
d. CUSIP (if any).	43739HAA8

At least one of the following other identifiers:

- ISIN	US43739HAA86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1789.270000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1741.910000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0013202

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 789

Item C.1. Identification of investment.

a. Name of issuer (if any).	HSI ASSET SECUR CORP TRUST 2007-HE1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HSI ASSET SECURITIZATION CORPO HASC 2007 HE1 1A1
d. CUSIP (if any).	40430FAA0

At least one of the following other identifiers:

- ISIN	US40430FAA03

Item C.2. Amount of each investment.	

Balance. (2)

a. Balance	282481.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	216130.030000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1638061

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.5742
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: 790

Item C.1. Identification of investment.

a. Name of issuer (if any).

IMS ECUADORIAN MORTGAGE 2021-1 TRUST

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.	IMS ECUADORIAN MORTAGAGE TRUST IMSVA 2021 1 GA 144A
d. CUSIP (if any).	44970EAA1

At least one of the following other identifiers:

- ISIN	US44970EAA10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	843876.620000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	779417.860000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5907248

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2043-08-18

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 3.4

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: 791

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	48667.290000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	37619.850000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0285123

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level 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: 792

Item C.1. Identification of investment.

a. Name of issuer (if any).	INDYMAC INDX MTGE LOAN TRUST 2006-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 2006 AR14 1A3A
d. CUSIP (if any).	45668GAD4

At least one of the following other identifiers:

- ISIN	US45668GAD43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	117225.030000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	105139.790000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0796860

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-11-25

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: 793

Item C.1. Identification of investment.	
a. Name of issuer (if any).	INDYMAC INDX MTGE LOAN TRUST 2006-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 2006 AR19 3A1
d. CUSIP (if any).	45660GAG5
At least one of the following other identifiers:	
- ISIN	US45660GAG55

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1345425.530000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1147893.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.8699943

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Variable
ii. Annualized rate.	3.87174
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2019-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2019 5 A11 144A
d. CUSIP (if any).	46591FAL8

At least one of the following other identifiers:

- ISIN	US46591FAL85

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	56678.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	53999.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0409262

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.32943
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	JP MORGAN MORTGAGE TRUST 2021-LTV4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2021 INV4 A2 144A
d. CUSIP (if any).	46654DAD5

At least one of the following other identifiers:

- ISIN	US46654DAD57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	831157.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	661957.740000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5017011

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-01-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 796

Item C.1. Identification of investment.

a. Name of issuer (if any).	JP MORGAN MORTGAGE TRUST 2021-LTV6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	JP MORGAN MORTGAGE TRUST JPMMT 2021 INV6 A2 144A
d. CUSIP (if any).	46654FAD0

At least one of the following other identifiers:

- ISIN	US46654FAD06

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	810837.180000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	645774.410000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4894357

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-04-25

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 797

Item C.1. Identification of investment.

a. Name of issuer (if any).	LA HIPOTECARIA PANAMANIAN MORTGAGE TRUST 2014-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LA HIPOTECARIA SA LHIPO 2014 1A A1 144A
d. CUSIP (if any).	50346EAA5

At least one of the following other identifiers:	
- ISIN	US50346EAA55

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	556736.710000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	508291.110000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3852364

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	PANAMA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2042-11-24
b. Coupon.	
i. Coupon category. (13)	Floating

ii. Annualized rate.	3.508
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	LA HIPOTECARIA SA 2019-1A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LA HIPOTECARIA SA LHIPO 2019 1A AAA 144A
d. CUSIP (if any).	50346WAA5

At least one of the following other identifiers:

- ISIN	US50346WAA53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	837563.750000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	755948.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5729369

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-09-29
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: 799

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LEHMAN XS TRUST 2006-16N
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LEHMAN XS TRUST LXS 2006 16N A322
d. CUSIP (if any).	52522DAH4
At least one of the following other identifiers:	
- ISIN	US52522DAH44

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	344150.360000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	255386.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1935586

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-11-25

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: 800

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	959869.970000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	104212.600000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0789833

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 801

Item C.1. Identification of investment.	
a. Name of issuer (if any).	MASTR ASSET SECURIZATION TR 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 3 22A4
d. CUSIP (if any).	57645NAS9
At least one of the following other identifiers:	
- ISIN	US57645NAS99

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1755.580000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1688.720000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0012799

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	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: 802

Item C.1. Identification of investment.

a. Name of issuer (if any).	MASTR ASSET SECURIZATION TR 2007-3
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 3 22A5
d. CUSIP (if any).	57645NAT7

At least one of the following other identifiers:

- ISIN	US57645NAT72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	450000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	367229.790000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.2783253

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	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: 803

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	16591.090000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15690.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0118921

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 804

Item C.1. Identification of investment.

a. Name of issuer (if any).	MFA 2020-NQM2 TRUST
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MFRA TRUST MFRA 2020 NQM2 A1 144A
d. CUSIP (if any).	552751AA7

At least one of the following other identifiers:

- ISIN	US552751AA74

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	212744.850000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	193041.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1463072

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2065-04-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	1.381
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	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 A2FP
d. CUSIP (if any).	61749BAB9

At least one of the following other identifiers:

- ISIN	US61749BAB99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	407217.670000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	210249.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1593493

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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. 5.5042

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	AEGIS ASSET BACKED SEC TR 2005-1
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 1 M4
d. CUSIP (if any).	00764MEN3
At least one of the following other identifiers:	
- ISIN	US00764MEN39

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	299681.170000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	285228.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2161764

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level 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.	6.1342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 807

Item C.1. Identification of investment.

a. Name of issuer (if any).	MORGAN STANLEY MTGE LN TR 2007-7AX
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 7AX 2A3
d. CUSIP (if any).	61754HAD4

At least one of the following other identifiers:

- ISIN	US61754HAD44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	498267.090000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	142702.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1081546

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	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: 808

Item C.1. Identification of investment.

a. Name of issuer (if any).	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-RPL1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 A1 144A
d. CUSIP (if any).	64828XAA1

At least one of the following other identifiers:

- ISIN	US64828XAA19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	462213.600000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	425617.750000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3225779

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2059-11-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	2.75
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 809

Item C.1. Identification of investment.

a. Name of issuer (if any).	ONSLOW BAY MORTGAGE LOAN TRUST 2022-INV2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ONSLOW BAY FINANCIAL LLC OBX 2022 INV2 A1 144A
d. CUSIP (if any).	67114WAA9

At least one of the following other identifiers:

- ISIN	US67114WAA99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	373442.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	296490.830000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2247119

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-01-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	3
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 810

Item C.1. Identification of investment.

a. Name of issuer (if any).	PREFERRED TERM SECURITIES X LTD / PREFERRED TERM SECURITIES X INC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PREFERRED TERM SECS X SR SECURED 144A 07/33 VAR
d. CUSIP (if any).	74040YAB8

At least one of the following other identifiers:

- ISIN	US74040YAB83

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	147554.520000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	138701.250000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1051224

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.	2033-07-03

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.52142
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PRETIUM MORTGAGE CREDIT PARTNERS LLC 2021-RN2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PRETIUM MORTGAGE CREDIT PARTNE PRET 2021 RN2 A1 144A
d. CUSIP (if any).	74143FAA7

At least one of the following other identifiers:

- ISIN	US74143FAA75

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2276350.570000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2122326.540000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.6085221

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-07-25
b. Coupon.	
i. Coupon category. (13)	Variable
ii. Annualized rate.	1.7436
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	PRETIUM MORTGAGE CREDIT PARTNERS LLC 2022-RN1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PRETIUM MORTGAGE CREDIT PARTNE PRET 2022 RN1 A1 144A
d. CUSIP (if any).	69363JAA2

At least one of the following other identifiers:

- ISIN	US69363JAA25

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	896166.540000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	868780.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.6584532

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-07-25
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 3.721

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ACCREDIT LOANS 2006-QO5
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 QO5 3A4
d. CUSIP (if any).	75114HAK3

At least one of the following other identifiers:

- ISIN	US75114HAK32

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	66496.240000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	51328.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0389020

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.9742
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: 814

Item C.1. Identification of investment.	
a. Name of issuer (if any).	RESIDENTIAL ACCREDIT LOANS INC 2005-QA9
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 QA9 NB21
d. CUSIP (if any).	761118FJ2
At least one of the following other identifiers:	
- ISIN	US761118FJ26

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	146889.280000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	56687.800000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0429640

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	4.25601
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	RESIDENTIAL ACCREDIT LOANS INC 2006-QO9
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 QO9 1A3A
d. CUSIP (if any).	75114PAC3

At least one of the following other identifiers:

- ISIN	US75114PAC32

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	90051.890000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	78822.520000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0597400

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level 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. 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: 816

Item C.1. Identification of investment.

a. Name of issuer (if any).	RESIDENTIAL ACCREDIT LOANS INC 2007-QH4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QH4 A2
d. CUSIP (if any).	74922TAB2

At least one of the following other identifiers:

- ISIN	US74922TAB26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17943.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	15071.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0114229

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-05-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.8942
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: 817

Item C.1. Identification of investment.

a. Name of issuer (if any).	RESIDENTIAL ASSET SEC CORP 2006-KS9
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	RESIDENTIAL ASSET SECURITIES C RASC 2006 KS9 AI4
d. CUSIP (if any).	75406YAD9

At least one of the following other identifiers:

- ISIN	US75406YAD94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	587231.930000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	505947.050000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.3834598

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-11-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	5.6842
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 818

Item C.1. Identification of investment.

a. Name of issuer (if any).	SAXON ASSET SECURITIES TRUST 2007-4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SAXON ASSET SECURITIES TRUST SAST 2007 4 A2 144A
d. CUSIP (if any).	80557CAB8

At least one of the following other identifiers:

- ISIN	US80557CAB81

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	165308.060000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	138055.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1046330

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	7.1842
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 819

Item C.1. Identification of investment.

a. Name of issuer (if any).	SECURITIZED ASSET BACKED RECEIVABLES LLC 2005-EC1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SECURITIZED ASSET BACKED RECEI SABR 2005 EC1 M2
d. CUSIP (if any).	81375WDE3

At least one of the following other identifiers:

- ISIN	US81375WDE30

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	79721.060000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	77003.590000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0583614

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	6.0792
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: 820

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	2008.050000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1871.490000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0014184

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 821

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	11146.960000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	10515.610000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0079698

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level 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: 822

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	4870.460000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4658.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0035306

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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: 823

Item C.1. Identification of investment.	
a. Name of issuer (if any).	THORNBURG MORTGAGE SECURITIES TR 2006-5
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	THORNBURG MORTGAGE SECURITIES TMST 2006 5 A1
d. CUSIP (if any).	88522RAA2
At least one of the following other identifiers:	
- ISIN	US88522RAA23

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	34885.510000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	32328.950000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0245023

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	4.82972
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	TOWD POINT MORTGAGE TRUST 2019-HY2
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A
d. CUSIP (if any).	89177HAA0

At least one of the following other identifiers:

- ISIN	US89177HAA05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	187395.430000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	189082.060000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1433063

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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)	Floating
ii. Annualized rate.	6.4342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 825

Item C.1. Identification of investment.

a. Name of issuer (if any).	AMORTIZING RESIDENTIAL COLLAT 2001-BC6
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AMORTIZING RESIDENTIAL COLLATE ARC 2001 BC6 A
d. CUSIP (if any).	86358RMY0

At least one of the following other identifiers:

- ISIN	US86358RMY08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	4002.610000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3834.560000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0029062

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-10-25

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.1342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 826

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0124A1

At least one of the following other identifiers:

- ISIN	US01F0124A11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-5000000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-4166113.250000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-3.1575185

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-10-18
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: 827

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0204B2

At least one of the following other identifiers:

- ISIN	US01F0204B21

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)	429482.420000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3255069

Item C.3. Payoff profile.

a. Payoff profile. (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.	2038-11-15
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: 828

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0224A0

At least one of the following other identifiers:

- ISIN	US01F0224A02

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	850000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	749195.310000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.5678189

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-10-18
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: 829

Item C.1. Identification of investment.	
a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0304A3
At least one of the following other identifiers:	
- ISIN	US01F0304A39

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)	-452304.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.3428040

Item C.3. Payoff profile.	
a. Payoff profile. (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.	2037-10-18

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: 830

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0324A9

At least one of the following other identifiers:

- ISIN	US01F0324A92

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)	462351.660000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3504187

Item C.3. Payoff profile.

a. Payoff profile. (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.	2037-10-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 831

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 15 YR 4 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0404A2

At least one of the following other identifiers:

- ISIN	US01F0404A20

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)	-1132828.130000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.8585762

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☒ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-10-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 832

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 15 YR 4.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0424A8

At least one of the following other identifiers:

- ISIN	US01F0424A83

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)	2396398.700000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	1.8162428

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-10-18

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 833

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 1.5 SINGLE FAMILY MORTGAGE

d. CUSIP (if any). 01F0126A9

At least one of the following other identifiers:

- ISIN US01F0126A92

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)	646804.680000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.4902166

Item C.3. Payoff profile.

a. Payoff profile. (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.	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: 834

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0206B0

At least one of the following other identifiers:

- ISIN	US01F0206B03

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	25300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19269507.690000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	14.6044581

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	2
c. Currently in default?	☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 835

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).	01F0306A1

At least one of the following other identifiers:

- ISIN	US01F0306A11

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4134960.900000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.1339079

Item C.3. Payoff profile.

a. Payoff profile. (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. 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: 836

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	1145000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	948337.300000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7187497

Item C.3. Payoff profile.	
a. Payoff profile. (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: 837

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 3.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0326A7

At least one of the following other identifiers:

- ISIN	US01F0326A74

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)	-430039.070000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.3259288

Item C.3. Payoff profile.

a. Payoff profile. (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.	3.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 838

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 3.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0326B5
At least one of the following other identifiers:	
- ISIN	US01F0326B57

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	-11300000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-9727710.990000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-7.3726817

Item C.3. Payoff profile.	
a. Payoff profile. (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.	3.5
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: 839

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	2000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1780781.240000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.3496632

Item C.3. Payoff profile.

a. Payoff profile. (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: 840

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	4450000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3966410.130000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.0061625

Item C.3. Payoff profile.

a. Payoff profile. (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: 841

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).	01F0426A6

At least one of the following other identifiers:

- ISIN	US01F0426A65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-1700000.000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-1560945.320000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-1.1830484

Item C.3. Payoff profile.

a. Payoff profile. (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.	2052-10-13
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: 842

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	5200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4776281.280000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.6199679

Item C.3. Payoff profile.	
a. Payoff profile. (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: 843

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0506A9

At least one of the following other identifiers:

- ISIN	US01F0506A92

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	21000000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	19813828.230000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	15.0170014

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-10-12
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 844

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	4100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3961464.770000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.0024143

Item C.3. Payoff profile.

a. Payoff profile. (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: 845

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0606B6

At least one of the following other identifiers:

- ISIN	US01F0606B66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5100000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5031070.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.8130738

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA

b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 846

Item C.1. Identification of investment.

a. Name of issuer (if any).	UMBS PASS THRU POOLS
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE
d. CUSIP (if any).	01F0626B2

At least one of the following other identifiers:

- ISIN	US01F0626B21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	17200000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	17268531.340000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	13.0879079

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	U.S. government sponsored entity

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2053-11-13

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.5
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 847

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED NATIONAL HM LN OWNER TR 1999-1
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	UNITED NATIONAL HOME LOAN OWNE UNHOT 1999 1 M2
d. CUSIP (if any).	91103PAC3

At least one of the following other identifiers:

- ISIN	US91103PAC32

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3393.730000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3281.290000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.0024869

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☐ 2 ☒ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-03-25

b. Coupon.

i. Coupon category. (13)	Variable
ii. Annualized rate.	6.91
c. Currently in default?	☒ Yes ☐ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 848

Item C.1. Identification of investment.

a. Name of issuer (if any).	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).	912796YJ2

At least one of the following other identifiers:

- ISIN	US912796YJ21

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	311000.000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	310863.550000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2356051

Item C.3. Payoff profile.

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.	2023-10-05

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 849

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	126000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	124900.390000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0946626

Item C.3. Payoff profile.

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: 850

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77

c. Title of the issue or description of the investment.	TREASURY BILL 11/23 0.00000
d. CUSIP (if any).	912797FJ1

At least one of the following other identifiers:

- ISIN	US912797FJ15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1048000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1042148.080000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.7898493

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	U.S. Treasury

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-11-09

b. Coupon.

i. Coupon category. (13)	None
ii. Annualized rate.	0
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 851

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	351000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	348679.010000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.2642656

Item C.3. Payoff profile.	
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: 852

Item C.1. Identification of investment.

a. Name of issuer (if any).	UNITED STATES GOVT
b. LEI (if any) of issuer. (1)	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	US TREASURY N/B 12/28 1.375
d. CUSIP (if any).	91282CDP3

At least one of the following other identifiers:

- ISIN	US91282CDP32

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)	-1614035.160000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-1.2232855

Item C.3. Payoff profile.

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.	2028-12-31

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: 853

Item C.1. Identification of investment.	
a. Name of issuer (if any).	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION LTD 2021-FL4
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARBOR REALTY COLLATERALIZED LO ARCLO 2021 FL4 A 144A
d. CUSIP (if any).	03880RAA7
At least one of the following other identifiers:	
- ISIN	US03880RAA77

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1400000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1382080.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.0474855

Item 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.	2036-11-15

b. Coupon.

i. Coupon category. (13)	Floating
ii. Annualized rate.	6.79668
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 854

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL 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 A1C
d. CUSIP (if any).	92922FWV6

At least one of the following other identifiers:

- ISIN	US92922FWV65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	34258.010000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	30826.740000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0233637

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	6.4342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 855

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL 2005-AR19
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 AR19 B1
d. CUSIP (if any).	92925CBL5

At least one of the following other identifiers:

- ISIN	US92925CBL54

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	261016.700000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	216277.320000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.1639177

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	6.1342
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 856

Item C.1. Identification of investment.

a. Name of issuer (if any).	WASHINGTON MUTUAL MTGE P/T 2007-OA1
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 OA1 2A
d. CUSIP (if any).	93935NAB0

At least one of the following other identifiers:

- ISIN	US93935NAB01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	112683.660000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	89604.440000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.0679117

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	ABS-mortgage backed security
b. Issuer type. (7)	Corporate

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level 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.	5.34567
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 857

Item C.1. Identification of investment.

a. Name of issuer (if any).	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	517000.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	517000.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.3918369

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	542700.000000	United States Dollar	527340.350000	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: 858

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BARCLAYS CAPITAL REPO 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	068992007

Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1619750.000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1619750.000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.2276168

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. If No, provide the name and LEI (if any) of counterparty.	

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573

c. Tri-party?	☐ Yes ☒ No
d. Repurchase rate.	5.3800000
e. Maturity date.	2023-10-04

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	1900000.000000	United States Dollar	1614035.160000	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: 859

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	REVERSE REPO BANK OF AMERICA REVERSE 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	913ZLA004

identifier used	
Description of other unique identifier.	Internal ID

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	-13815952.690000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	-13853601.170000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-10.4997149

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. ii. If No, provide the name and LEI (if any) of counterparty.	☐ Yes ☒ No

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	BOFA SECURITIES, INC.	549300HN4UKV1E2R3U73

c. Tri-party?	☐ Yes ☒ No
d. Repurchase rate.	5.4500000
e. Maturity date.	2023-10-12

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	16384821.800000	United States Dollar	13840911.690000	United States Dollar	Agency mortgage-backed securities

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as 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