MFS GOVERNMENT MARKETS INCOME TRUST Form N-Q April 18, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF

REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-05078

MFS GOVERNMENT MARKETS INCOME TRUST

(Exact name of registrant as specified in charter)

111 Huntington Avenue, Boston, Massachusetts 02199

(Address of principal executive offices) (Zip code)

Christopher R. Bohane

Massachusetts Financial Services Company

111 Huntington Avenue

Boston, Massachusetts 02199

(Name and address of agents for service)

Registrant s telephone number, including area code: (617) 954-5000

Date of fiscal year end: November 30

Date of reporting period: February 28, 2018

ITEM 1. SCHEDULE OF INVESTMENTS.

Quarterly Report

February 28, 2018

MFS® Government Markets Income Trust

PORTFOLIO OF INVESTMENTS

2/28/18 (unaudited)

The Portfolio of Investments is a complete list of all securities owned by your fund. It is categorized by broad-based asset classes.

Issuer	Shares/Par	Value (\$)
Bonds - 96.3%		
U.S. Bonds - 90.6%		
Agency - Other - 2.5%	* • • • • • • • • • • • • • • • • • • •	* * * * * * * * * * * * * * * * * * *
Financing Corp., 10.35%, 8/03/2018	\$ 3,820,000	\$ 3,958,888
Asset-Backed & Securitized - 2.0%		
A Voce CLO Ltd., 2014-1A, A1R, FLR, 2.881% (LIBOR-3mo. + 1.16%), 7/15/2026 (n)	\$ 541,000	\$ 541,102
Atrium CDO Corp., 2011-A, A1R , FLR, 2.884% (LIBOR-3mo. + 1.14%), 10/23/2025 (n)	548,000	548,305
Babson CLO Ltd., 2013-IIA, BR , FLR, 3.984% (LIBOR-3mo. + 2.25%), 1/18/2025 (n)	583,669	582,506
Commercial Mortgage Trust, 2015-DC1, A5 , 3.35%, 2/10/2048	327,000	323,164
Commercial Mortgage Trust, 2017-COR2, A3 , 3.51%, 9/10/2050	292,470	289,949
Morgan Stanley Bank of America Merrill Lynch Trust, 2017-C34, A4, 3.536%, 11/15/2052	59,686	59,564
TICP CLO Ltd., FLR, 2.924% (LIBOR-3mo. + 1.18%), 1/20/2027 (n)	538,454	538,603
UBS Commercial Mortgage Trust 2017-C1, A4 , 3.544%, 11/15/2050	279,000	277,410
		\$ 3,160,603
Automotive - 0.1%		
Ford Motor Credit Co. LLC, 2.551%, 10/05/2018	\$ 241,000	\$ 240,899
D. 111 0.10		
Building - 0.1%	e 02.000	¢ 04.240
Martin Marietta Materials, Inc., 4.25%, 7/02/2024	\$ 82,000	\$ 84,240
Business Services - 0.3%		
Cisco Systems, Inc., 2.6%, 2/28/2023	\$ 299,000	\$ 293,606
Fidelity National Information Services, Inc., 3.875%, 6/05/2024	271,000	275,527
		\$ 569,133
Cable TV - 0.9%		Ψ 302,133
Charter Communications Operating LLC/Charter Communications Operating Capital Corp., 4.908%, 7/23/2025	\$ 242,000	\$ 248,776
Comcast Corp., 4.2%, 8/15/2034	96,000	96,284
Time Warner Cable, Inc., 8.25%, 4/01/2019	1,000,000	1,055,591
Time Warner Cable, Inc., 4.5%, 9/15/2042	100,000	90,334
	200,000	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		¢ 1 400 005
Chamicala 0.20		\$ 1,490,985
Chemicals - 0.2% Shorwin Williams Co. 2.75% 6/01/2022	\$ 245,000	¢ 226.419
Sherwin Williams Co., 2.75%, 6/01/2022	\$ 345,000	\$ 336,418
Computer Software - 0.1%		
Microsoft Corp., 3.125%, 11/03/2025	\$ 124,000	\$ 122,347
Community Coffeener Continue 0.20		
Computer Software - Systems - 0.3% Apple, Inc., 3.25%, 2/23/2026	\$ 400,000	\$ 393,611
Apple, Inc., 3.25%, 5/13/2045	121,000	126,793
Apple, IIIC., 4.375%, 3/13/2043	121,000	120,793
		\$ 520,404
Consumer Products - 0.2%		
Newell Rubbermaid, Inc., 3.15%, 4/01/2021	\$ 369,000	\$ 365,269
Food & Beverages - 0.3%		
Anheuser-Busch InBev Worldwide, Inc., 3.3%, 2/01/2023	\$ 167,000	\$ 166,538
Anheuser-Busch InBev Worldwide, Inc., 4.7%, 2/01/2036	219,000	230,138
Tyson Foods, Inc., 5.15%, 8/15/2044	38,000	42,508
	,	,
		\$ 439,184
		φ 437,184

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
U.S. Bonds - continued		
Insurance - 0.1%		
American International Group, Inc., 4.7%, 7/10/2035	\$ 108,000	\$ 112,202
Insurance - Health - 0.5%		
UnitedHealth Group, Inc., 4.625%, 7/15/2035	\$ 672,000	\$ 737,871
Insurance - Property & Casualty - 0.1%	ф 00,000	¢ 102.000
Liberty Mutual Group, Inc., 4.85%, 8/01/2044 (n)	\$ 99,000	\$ 103,908
Local Authorities - 1.9%		
New Jersey Economic Development Authority State Pension Funding Rev., Capital Appreciation, B, 0%, 2/15/2023	\$ 1,182,000	\$ 974,051
New Jersey Turnpike Authority Rev. (Build America Bonds), F , 7.414%, 1/01/2040	32,000	46,953
State of California (Build America Bonds), 7.6%, 11/01/2040	925,000	1,420,856
University of California Rev. (Build America Bonds), 5.77%, 5/15/2043	450,000	567,594
		\$ 3,009,454
Major Banks - 0.4%		
Bank of America Corp., 3.004% to 12/20/2022, FLR to 12/20/2023 (n)	\$ 183,000	\$ 179,137
Goldman Sachs Group, Inc., 3.625%, 1/22/2023	446,000	449,423
		\$ 628,560
Medical & Health Technology & Services - 0.3%		
Becton, Dickinson and Co., 4.685%, 12/15/2044	\$ 179,000	\$ 179,380
CVS Health Corp., 5.125%, 7/20/2045	270,000	282,096
Laboratory Corp. of America Holdings, 4.7%, 2/01/2045	106,000	106,147
		\$ 567,623
Medical Equipment - 0.2%		
Medtronic, Inc., 4.625%, 3/15/2045	\$ 237,000	\$ 257,055
Metals & Mining - 0.3%		
Freeport-McMoRan, Inc., 3.875%, 3/15/2023	\$ 500,000	\$ 485,000
Midstream - 0.7%	¢ 1 000 000	¢ 1 000 000
Kinder Morgan Energy Partners LP, 6.85%, 2/15/2020	\$ 1,000,000	\$ 1,069,620
Mortgage-Backed - 49.1%		
Fannie Mae, 2.28%, 11/01/2026	\$ 75,341	\$ 70,764
Fannie Mae, 3.5%, 4/01/2047	831,000	830,677
Fannie Mae, 5.5%, 5/01/2019 - 3/01/2038	2,931,549	3,215,574
Fannie Mae, 6%, 7/01/2021 - 7/01/2037	891,897	997,888
Fannie Mae, 2.152%, 1/25/2023	401,000	387,303
Fannie Mae, 2.41%, 5/01/2023	126,180	122,922
Fannie Mae, 2.55%, 5/01/2023	108,544	106,435
Fannie Mae, 2.59%, 5/01/2023	68,772	67,557
Fannie Mae, 3.78%, 10/01/2023 Fannie Mae, 2.7%, 7/01/2025	63,025 200,000	64,896 194,584
Fannie Mae, 3.43%, 6/01/2026	195,111	194,384
Fannie Mae, 3.59%, 9/01/2026	72,232	74,300
Fannie Mae, 2.597%, 1901/2020	729,000	691,496
Fannie Mae, 4.96%, 6/01/2030	123,587	132,806
Fannie Mae, 6.5%, 5/01/2031 - 2/01/2037	558,359	623,729
Fannie Mae, 3%, 12/01/2031 - 11/01/2046	3,885,171	3,817,450
Fannie Mae, 5%, 6/01/2035 - 3/01/2042	571,433	617,644

Portfolio of Investments (unaudited) continued

Bonds - continued	Issuer	Shares/Par	Value (\$)
Morganes Backol -continued \$ 5,247,851 \$ 5,597,89 Famiis Mac, \$48, 101/12400 - 701/12491 \$ 1,528,529 Tamis Mac, \$48, 101/12400 - 701/12491 \$ 1,758,521 \$ 1,779,234 \$ 7	Bonds - continued		
Famis Mae, 45%, 101/2040 - 401/2044 \$ 5,247,851 \$ 5,539,789 Famis Mae, 35%, 401/2043 - 101/2047 779,334 7,797,354 Famis Mae, 25%, 401/2043 - 101/2047 271,541 202,432 Freddie Mae, 2,675/2048 50,81,14 141,752 Freddie Mae, 2,930%, 9,575/2018 62,6616 62,6616 Freddie Mae, 2,303%, 9,075/2018 10,38,493 1,037,999 Freddie Mae, 2,323%, 1075/2019 48,492 24,481,292 Freddie Mae, 2,318*, 1275/2019 75,000 766,013 Freddie Mae, 2,318*, 1275/2019 75,000 766,013 Freddie Mae, 2,455%, 87,57/2019 752,000 766,013 Freddie Mae, 2,455%, 87,57/2019 750,000 224,383 Freddie Mae, 2,455%, 87,57/2019 750,000 224,383 Freddie Mae, 3,034%, 1075/2020 291,000 222,737 Freddie Mae, 2,355%, 175/2011 41,338 496,904 Freddie Mae, 2,355%, 175/2021 30,000 38,725 Freddie Mae, 2,355%, 175/2022 30,000 38,725 Freddie Mae, 2,355%, 175/2022 30,000 38,725 Freddie Mae, 2,37	U.S. Bonds - continued		
Famin Mac, 48, 901/2001 - 701/2047 11,207,115 11,588,529 Famin Mac, 28, 525/2044 27,141 20,481 Freddic Mac, 20, 5725/2018 20,481,41 41,179 Freddic Mac, 20,998, 5725/2018 20,008,41 41,179 Freddic Mac, 24,1248, 8725/2018 1,038,403 1,037,909 Freddic Mac, 22,3038, 9725/2018 275,000 274,615 Freddic Mac, 23,2349, 1025/2018 38,000 322,729 Freddic Mac, 23,509 1,479,239 1,474,733 Freddic Mac, 23,509,109 38,000 382,902 Freddic Mac, 24,509,109 38,000 382,902 Freddic Mac, 24,509,109 38,000 382,902 Freddic Mac, 24,509,109 29,000 224,383 Freddic Mac, 24,509,109 29,000 224,383 Freddic Mac, 28,509,109 29,000 20,275 Freddic Mac, 23,600 29,100 20,275 Freddic Mac, 23,600 39,000 364,279 Freddic Mac, 23,700 39,000 364,279 Freddic Mac, 23,700 39,000 366,129 Freddic Mac, 24,7	Mortgage-Backed - continued		
Famine Mae, 25%, 401/2043 + 101/2047 779, 258 779, 756 Frankie Mare, 25, 25/25044 271, 541 26,248 Freddie Mae, 0,3034, 12/25/2018 626,616 625,638 Freddie Mae, 2,412%, 82/25/2018 102,019 1275,000 274,615 Freddie Mae, 2,3034, 10/25/2018 275,000 274,615 275,000 274,615 Freddie Mae, 2,3324, 10/25/2019 1,479,239 1,479,239 1,474,239<	Fannie Mae, 4.5%, 1/01/2040 - 4/01/2044	\$ 5,247,851	\$ 5,539,789
Famine Mac, 28, 5/25/2014 27, 15/1 20,2482 Freddie Mac, 2, 0998, 5/25/2018 5,048,114 14,750 Freddie Mac, 2, 2,0938, 9/25/2018 1,08,493 1,038,493 1,038,493 1,038,493 1,037,405 274,615 62,636 Freddie Mac, 2,3038, 9/25/2018 1,038,493 1,037,405 274,615 Freddie Mac, 2,3384, 10/25/2019 1,49,239 1,474,735 Freddie Mac, 2,3584, 3/25/2019 75,200 76,010 76,010 Freddie Mac, 2,456%, 8/25/2019 60,000 76,010 Freddie Mac, 2,456%, 8/25/2019 60,000 60,000 60,275 75,200 76,000 20,275 75,200 76,000 20,238 75,200 76,001 30,000 38,259 76,000 60,000 60,000 60,000 60,000 60,000 60,000 60,000 60,000 60,000 60,000 60,000 60,000 60,000 76,001 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 76,000 </td <td>Fannie Mae, 4%, 9/01/2040 - 7/01/2047</td> <td>11,207,115</td> <td>11,558,529</td>	Fannie Mae, 4%, 9/01/2040 - 7/01/2047	11,207,115	11,558,529
Freddic Mac. 0.3034, 1.252028 (s)	Fannie Mae, 3.5%, 4/01/2043 - 1/01/2047	7,792,384	7,797,956
Freditic Mac. 26998, 2525018 62,6.616 62,6.368 Freditic Mac. 2,3038, 9252018 1,038,493 1,037,998 Freditic Mac. 2,3038, 9252018 484,929 4,44,73 Freditic Mac. 2,338, 10252019 75,2000 76,010 Freditic Mac. 2,358, 1252019 75,2000 76,010 Freditic Mac. 2,456%, 8252019 60,000 60,000 62,219 Freditic Mac. 3,808%, 8252019 60,000 62,219 22,338 Freditic Mac. 3,808%, 8252020 29,000 224,338 Freditic Mac. 2,856%, 1252021 400,000 400,463 Freditic Mac. 2,856%, 1252021 401,338 406,904 Freditic Mac. 2,719%, 1252022 317,000 515,342 Freditic Mac. 2,545%, 3252022 317,000 515,342 Freditic Mac. 2,545%, 3252022 39,000 396,142 Freditic Mac. 2,545%, 3252023 39,000 396,142 Freditic Mac. 2,545%, 3252023 30,000 488,703 Freditic Mac. 2,345%, 3252023 30,000 488,703 Freditic Mac. 2,345%, 3252023 30,000 385,814 Freditic Ma	Fannie Mae, 2%, 5/25/2044	271,541	262,482
Freddie Mac. 2412%, 825/2018 1,038,093 1,037,080 275,00 274,61 275,00 274,61 Freddie Mac. 2323%, 10/25/2018 148,029 144,623 1474,233 1,474,234 1,	Freddie Mac, 0.303%, 1/25/2028 (i)	5,048,114	141,750
Freddis Mac. 2303%, 925/2018 475,000 274,615 Freddis Mac. 213%, 1725/2019 1,479,239 1,476,73 Freddis Mac. 213%, 1725/2019 752,000 766,30 Freddis Mac. 2456%, 875/2019 383,000 382,92 Freddis Mac. 2456%, 875/2019 600,000 601,000 224,383 Freddis Mac. 24186%, 825/2019 210,000 204,383 Freddis Mac. 2456%, 825/2010 210,000 400,463 Freddis Mac. 2456%, 825/2011 400,000 400,463 Freddis Mac. 2456%, 1725/2021 400,000 400,463 Freddis Mac. 2456%, 825/2011 400,000 500,466 Freddis Mac. 2456%, 1725/2022 517,000 515,346 Freddis Mac. 2455%, 325/2022 399,000 396,127 Freddis Mac. 2455%, 1725/2022 399,000 488,703 Freddis Mac. 251%, 1725/2022 390,000 488,703 Freddis Mac. 335%, 2725/2023 390,000 488,703 Freddis Mac. 335%, 2725/2023 390,000 396,121 Freddis Mac. 335%, 425/2023 390,000 396,121 Freddis Mac. 338, 425/2023	Freddie Mac, 2.699%, 5/25/2018	626,616	626,368
Freddie Mac, 233%, 1025018 1,449,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,447,239 1,466,00 60,00 60,00 60,00 612,719 Freddie Mac, 2456%, 825/2019 600,000 621,719 Freddie Mac, 2456%, 825/2020 291,000 224,383 600,000 224,383 600,000 224,383 600,000 224,383 600,000 224,383 600,000 224,383 600,000 224,383 600,000 224,383 600,000 400,000	Freddie Mac, 2.412%, 8/25/2018	1,038,493	1,037,989
Freddie Mac. 2.13%, 1/25/2019 1,479,239 1,474,753 Freddie Mac. 2.456%, 8/25/2019 383,000 382,592 Freddie Mac. 2.456%, 8/25/2019 600,000 612,719 Freddie Mac. 3.808%, 8/25/2020 219,000 224,385 Freddie Mac. 3.034%, 10/25/2020 219,000 224,383 Freddie Mac. 3.034%, 10/25/2021 400,000 400,468 Freddie Mac. 5.97918, 1/25/2021 411,338 496,964 Freddie Mac. 2.455%, 3/25/2022 317,000 151,532 Freddie Mac. 2.455%, 3/25/2022 399,000 398,112 Freddie Mac. 2.555%, 7/25/2022 390,000 488,703 Freddie Mac. 2.555%, 7/25/2022 500,000 488,703 Freddie Mac. 3.33%, 2/25/2023 10/34,711 10/34,206 Freddie Mac. 3.33%, 3/25/2023 10/34,711 10/34,206 Freddie Mac. 3.35%, 8/25/2023 10/35,202 496,000 488,703 Freddie Mac. 3.05%, 7/25/2023 10/35,202 496,000 489,703 Freddie Mac. 3.05%, 7/25/2023 10/35,202 496,000 489,703 Freddie Mac. 3.05%, 7/25/2023 10/35,202	Freddie Mac, 2.303%, 9/25/2018		
Freddic Mac, 5,085%, 3/25/2019 752,000 766,013 Freddic Mac, 4,186%, 8/25/2019 600,000 612,719 Freddic Mac, 3,084%, 8/25/2020 219,000 224,383 Freddic Mac, 3,034%, 10/25/2020 291,000 292,757 Freddic Mac, 2,856%, 11/25/2021 400,000 400,400 Freddic Mac, 6,85,501/2021 - 1001/2038 414,338 406,964 Freddic Mac, 2,791%, 11/25/2022 517,000 515,342 Freddic Mac, 2,716%, 67/5/2022 399,000 396,112 Freddic Mac, 2,716%, 67/5/2022 500,000 488,703 Freddic Mac, 2,51%, 11/25/2022 500,000 488,703 Freddic Mac, 2,355%, 77/5/2023 433,000 485,705 Freddic Mac, 2,355%, 77/5/2023 433,000 486,000 Freddic Mac, 3,06%, 7/25/2023 433,000 436,90 Freddic Mac, 3,06%, 7/25/2023 379,000 308,558 Freddic Mac, 3,06%, 7/25/2023 379,000 368,558 Freddic Mac, 3,05%, 7/25/2024 387,000 379,300 Freddic Mac, 3,05%, 7/25/2025 393,000 396,558 Freddic Mac, 3,05%, 7/25/2024	Freddie Mac, 2.323%, 10/25/2018	484,929	
Freedic Mac, 2.45698, RJSZ019 333,000 382,592 Freddic Mac, 1.8666, RJSZ019 600,000 612,719 Freddic Mac, 3.08484, RJSZ020 219,000 224,383 Freddic Mac, 3.03484, RJCZ5020 210,000 292,757 Freddic Mac, 5.85696, RJSZ0202 517,000 515,342 Freddic Mac, 6.85, 501/1201-1 001/12038 441,338 496,964 Freddic Mac, 2.54596, RJSZ0202 517,000 515,342 Freddic Mac, 2.54596, RJSZ0202 399,000 396,142 Freddic Mac, 2.54596, RJSZ0202 590,000 488,703 Freddic Mac, 2.5496, RJSZ0202 500,000 488,703 Freddic Mac, 2.5496, RJSZ0203 496,000 486,705 Freddic Mac, 3.2596, RJSZ0203 496,000 496,805 Freddic Mac, 3.3596, RJSZ0203 379,000 368,558 Freddic Mac, 3.548, RJSZ0203 379,000 368,558 Freddic Mac, 3.548, RJSZ0203 379,000 368,558 Freddic Mac, 4.5496, RJSZ0204 (i) 4,365,392 195,496 Freddic Mac, 4.5496, RJSZ0204 (i) 4,365,392 195,496 Freddic Mac, 3.5496, RJSZ02	Freddie Mac, 2.13%, 1/25/2019	1,479,239	1,474,753
Freddie Mac, 3, 186%, 8/25/2020 690,000 61,2719 Freddie Mac, 3, 084%, 10/25/2020 219,000 224,383 Freddie Mac, 3, 886%, 1/25/2021 400,000 400,683 Freddie Mac, 8, 886%, 1/25/2021 400,000 400,683 Freddie Mac, 8, 791%, 1/25/2022 517,000 515,342 Freddie Mac, 2, 791%, 1/25/2022 399,000 396,142 Freddie Mac, 2, 2716%, 6/25/2022 399,000 396,142 Freddie Mac, 2, 255%, 7/25/2023 500,000 488,703 Freddie Mac, 2, 51%, 11/25/2022 90,000 486,705 Freddie Mac, 3, 32%, 2/25/2023 1023,401 1,043,206 Freddie Mac, 3, 35%, 2/25/2023 1025,401 1,043,206 Freddie Mac, 3, 36%, 2/25/2023 379,000 308,558 Freddie Mac, 2, 454%, 8/25/2023 379,000 308,558 Freddie Mac, 2, 454%, 8/25/2023 379,000 308,558 Freddie Mac, 0,618%, 7/25/2024 4,847,20 160,128 Freddie Mac, 2, 185%, 2/25/2024 4,847,20 160,128 Freddie Mac, 3,64%, 8/25/2024 4,825 4,847,20 160,28	Freddie Mac, 5.085%, 3/25/2019	752,000	
Freddie Mac, 3,808#, 8/25/2020 219,000 224,383 Freddie Mac, 3,034#, 10/25/2021 921,000 902,757 Freddie Mac, 0,304#, 10/25/2021 400,000 400,463 Freddie Mac, 2,856#, 1/25/2021 517,000 515,342 Freddie Mac, 2,455#, 3/25/2022 342,729 338,717 Freddie Mac, 2,455#, 3/25/2022 500,000 488,703 Freddie Mac, 2,355#, 7/25/2022 500,000 488,703 Freddie Mac, 2,355#, 7/25/2022 500,000 488,703 Freddie Mac, 2,355#, 2/25/2023 433,000 498,705 Freddie Mac, 3,37#, 2/25/2023 103,407 1,043,206 Freddie Mac, 3,37#, 2/25/2023 379,000 368,558 Freddie Mac, 3,485#, 8/25/2023 379,000 368,558 Freddie Mac, 2,454#, 8/25/2023 379,000 355,244 Freddie Mac, 3,848#, 8/25/2023 379,000 355,248 Freddie Mac, 0,882#, 4/25/2024 () 4,365,392 195,496 Freddie Mac, 3,648*, 8/25/2024 489,50 489,137 Freddie Mac, 3,84*, 8/25/2024 829,00 308,587 Freddie Mac, 3,84*, 8/25/2024<		383,000	
Freddie Mac, 3,0348, 1025/2021 291,000 292,757 Freddie Mac, 2,856%, 1/25/2021 400,000 404,648 Freddie Mac, 2,791%, 1/25/2022 517,000 515,342 Freddie Mac, 2,755%, 3/25/2022 399,000 515,342 Freddie Mac, 2,716%, 6/25/2022 399,000 396,142 Freddie Mac, 2,515%, 11/25/2022 496,000 486,705 Freddie Mac, 2,515%, 11/25/2022 496,000 487,005 Freddie Mac, 3,37%, 2/25/2023 433,000 438,705 Freddie Mac, 3,37%, 4/25/2023 - 10/25/2026 1,034,471 1,043,206 Freddie Mac, 3,36%, 4/25/2023 - 10/25/2026 294,000 294,901 Freddie Mac, 3,67/25/2023 379,000 368,558 Freddie Mac, 3,68%, 4725/2023 379,000 375,234 Freddie Mac, 3,68%, 8/25/2023 367,000 375,234 Freddie Mac, 3,68%, 8/25/2024 489,568 489,137 Freddie Mac, 3,64%, 8/25/2024 489,568 489,137 Freddie Mac, 2,67%, 1/25/2024 827,000 805,867 Freddie Mac, 3,14%, 1/25/2025 928,000 609,501 Freddie Mac, 2,8		· · · · · · · · · · · · · · · · · · ·	
Freedite Mac, 2,856%, 1/25/2021 400,000 400,463 Freedite Mac, 68, 5/01/2021 - 1/01/1/2038 441,338 496,964 Freedite Mac, 2,791%, 1/25/2022 517,000 515,322 Freedite Mac, 2,791%, 1/25/2022 399,000 396,142 Freedite Mac, 2,215%, 27/58/2022 500,000 488,703 Freedite Mac, 2,355%, 7/25/2022 500,000 488,703 Freedite Mac, 3,376, 2/25/2023 435,000 499,808 Freedite Mac, 3,376, 2/25/2023 1,043,206 294,000 Freedite Mac, 3,376, 2/25/2023 379,000 385,524 Freedite Mac, 3,386, 8/25/2023 379,000 385,524 Freedite Mac, 3,45%, 8/25/2023 379,000 385,524 Freedite Mac, 3,45%, 8/25/2024 4,353,20 195,496 Freedite Mac, 0,882%, 4/25/2024 (i) 4,353,20 195,496 Freedite Mac, 3,389, 9/25/2024 4,353,20 389,137 Freedite Mac, 0,882%, 4/25/2024 (i) 4,352,20 4,352,20 Freedite Mac, 0,882%, 4/25/2024 (i) 4,352,20 4,352,20 Freedite Mac, 0,882%, 4/25/2024 (i) 4,352,20 4,352,20 <tr< td=""><td></td><td></td><td></td></tr<>			
Freddie Mac, 6%, 501/2021 - 1001/2038 441,338 496,964 Freddie Mac, 2.45%, 3/25/2022 517,000 515,342 Freddie Mac, 2.716%, 6/25/2022 390,000 398,717 Freddie Mac, 2.55%, 3/25/2022 590,000 488,703 Freddie Mac, 2.55%, 7/25/2023 690,000 486,705 Freddie Mac, 2.51%, 11/25/2022 496,000 486,705 Freddie Mac, 3.32%, 42/25/2023 10/25/2026 1,034,471 1,043,206 Freddie Mac, 3.34%, 42/5/2023 10/25/2026 1,034,471 1,043,206 Freddie Mac, 2.454%, 82/5/2023 379,000 368,258 Freddie Mac, 2.454%, 82/5/2023 379,000 375,234 Freddie Mac, 2.454%, 82/5/2023 379,000 368,258 Freddie Mac, 2.454%, 82/5/2024 4,365,392 195,496 Freddie Mac, 8,68%, 475/2024 4,875,392 195,496 Freddie Mac, 3.64%, 82/5/2024 489,568 489,117 Freddie Mac, 2.67%, 12/25/2024 99,030 1,050,276 Freddie Mac, 2.67%, 27/25/2024 82,00 393,222 Freddie Mac, 2.67%, 21/25/2024 92,00 393,222		291,000	
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Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
U.S. Bonds - continued		
Mortgage-Backed - continued		
Ginnie Mae, 4%, 8/15/2040 - 4/20/2041	\$ 154,840	\$ 161,074
Ginnie Mae, 4.5%, 9/20/2041	176,841	186,134
Ginnie Mae, 3.5%, 4/15/2042 - 7/20/2043	2,160,574	2,185,452
Ginnie Mae, 6.158%, 4/20/2058	11,499	12,317
Ginnie Mae, 0.658%, 2/16/2059 (i)	564,683	35,935
		\$ 78,550,842
Network & Telecom - 0.6%		
AT&T, Inc., 3.4%, 8/14/2024	\$ 339,000	\$ 336,646