

Full fund holdings

As of 6/30/19

Dynamic Risk Allocation Fund	2
Emerging Markets Equity Fund	29
Equity Income Fund	31
Floating Rate Income Fund	34
Focused Equity Fund	39
Global Health Care Fund	40
Global Technology Fund	42
High Yield Fund	44
Intermediate-Term Municipal Income Fund	55
International Capital Opportunities Fund	57
Massachusetts Tax Exempt Income Fund	59
Minnesota Tax Exempt Income Fund	63
New Jersey Tax Exempt Income Fund	67
New York Tax Exempt Income Fund	70
Ohio Tax Exempt Income Fund	77
Pennsylvania Tax Exempt Income Fund	80
Short-Term Municipal Income Fund	83
Small Cap Value Fund	85
VT Multi-Asset Absolute Return Fund	88

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	MLFCF15 R US0003M P 06/20/23 BA	14.60%
Dynamic Risk Allocation Fund	JPN 10Y BOND(OSE) SEP19 JBU9	11.12%
Dynamic Risk Allocation Fund	CGPUTQL2 R US0003M P 11/26/19 CI	4.76%
Dynamic Risk Allocation Fund	EURO-BUND FUTURE SEP19 RXU9	4.38%
Dynamic Risk Allocation Fund	S&P GSCI TOTAL RETURN 3X 144A NOTE 01/27/2020	3.84%
Dynamic Risk Allocation Fund	US 5YR NOTE (CBT) SEP19 FVU9	3.42%
Dynamic Risk Allocation Fund	US 2YR NOTE (CBT) SEP19 TUU9	3.36%
Dynamic Risk Allocation Fund	LONG GILT FUTURE SEP19 G U9	2.95%
Dynamic Risk Allocation Fund	EURO-BOBL FUTURE SEP19 OEU9	2.72%
Dynamic Risk Allocation Fund	FNMA FN30 TBA UMBS 04.0000 07/01/2049	2.30%
Dynamic Risk Allocation Fund	GNMA GII30 TBA 03.5000 07/01/2049	2.30%
Dynamic Risk Allocation Fund	EURO BUXL 30Y BND SEP19 UBU9	2.06%
Dynamic Risk Allocation Fund	EURO-SCHATZ FUT SEP19 DUU9	1.99%
Dynamic Risk Allocation Fund	E-MINI RUSS 2000 SEP19 RTYU9	1.66%
Dynamic Risk Allocation Fund	US ULTRA BOND CBT SEP19 WNU9	1.38%
Dynamic Risk Allocation Fund	TREASURY BILL 00.0000 07/25/2019	1.27%
Dynamic Risk Allocation Fund	TREASURY BILL 00.0000 07/18/2019	1.26%
Dynamic Risk Allocation Fund	FNMA FN30 TBA UMBS 06.0000 08/01/2049	1.22%
Dynamic Risk Allocation Fund	S&P GSCI 3 MONTH FORWARD TOTAL RETURN INDX 3X NOTE 10/7/2019	1.16%
Dynamic Risk Allocation Fund	FNMA FN30 TBA UMBS 04.0000 08/01/2049	1.15%
Dynamic Risk Allocation Fund	FNMA FN15 TBA UMBS 03.0000 07/01/2034	1.14%
Dynamic Risk Allocation Fund	FNMA FN30 TBA UMBS 03.0000 08/01/2049	1.12%
Dynamic Risk Allocation Fund	WALT DISNEY CO/THE	0.82%
Dynamic Risk Allocation Fund	JPMORGAN CHASE & CO	0.81%
Dynamic Risk Allocation Fund	ALPHABET INC-CL A	0.67%
Dynamic Risk Allocation Fund	MICROSOFT CORP	0.63%
Dynamic Risk Allocation Fund	HONEYWELL INTERNATIONAL INC	0.62%
Dynamic Risk Allocation Fund	STARBUCKS CORP	0.61%
Dynamic Risk Allocation Fund	APPLE INC	0.59%
Dynamic Risk Allocation Fund	MONDELEZ INTERNATIONAL INC-A	0.56%
Dynamic Risk Allocation Fund	TEXAS INSTRUMENTS INC	0.55%
Dynamic Risk Allocation Fund	AUTOMATIC DATA PROCESSING	0.53%
Dynamic Risk Allocation Fund	INTERCONTINENTAL EXCHANGE IN	0.53%
Dynamic Risk Allocation Fund	US LONG BOND(CBT) SEP19 USU9	0.52%
Dynamic Risk Allocation Fund	INTUIT INC	0.51%
Dynamic Risk Allocation Fund	TJX COMPANIES INC	0.51%
Dynamic Risk Allocation Fund	AMERICAN ELECTRIC POWER	0.50%
Dynamic Risk Allocation Fund	NORTHROP GRUMMAN CORP	0.50%
Dynamic Risk Allocation Fund	COCA-COLA CO/THE	0.50%
Dynamic Risk Allocation Fund	US BANCORP	0.49%
Dynamic Risk Allocation Fund	FIDELITY NATIONAL INFO SERV	0.47%
Dynamic Risk Allocation Fund	S&P GSCI TOT RETURN INDX 3X NOTE 07/27/2020	0.47%
Dynamic Risk Allocation Fund	RAYTHEON COMPANY	0.47%
Dynamic Risk Allocation Fund	EXELON CORP	0.47%
Dynamic Risk Allocation Fund	AUTOZONE INC	0.46%
Dynamic Risk Allocation Fund	EXXON MOBIL CORP	0.43%
Dynamic Risk Allocation Fund	WASTE MANAGEMENT INC	0.43%
Dynamic Risk Allocation Fund	SYSCO CORP	0.42%
Dynamic Risk Allocation Fund	ALLSTATE CORP	0.42%
Dynamic Risk Allocation Fund	OMNICOM GROUP	0.40%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	T-MOBILE US INC	0.40%
Dynamic Risk Allocation Fund	JOHNSON & JOHNSON	0.40%
Dynamic Risk Allocation Fund	AMAZON.COM INC	0.40%
Dynamic Risk Allocation Fund	COGNIZANT TECH SOLUTIONS-A	0.39%
Dynamic Risk Allocation Fund	HUMANA INC	0.39%
Dynamic Risk Allocation Fund	EQUITY RESIDENTIAL TR REIT	0.39%
Dynamic Risk Allocation Fund	VICI PROPERTIES INC	0.38%
Dynamic Risk Allocation Fund	CISCO SYSTEMS INC	0.37%
Dynamic Risk Allocation Fund	COMMONWEALTH BK AUST P/P 144A 02.2000 11/09/2020	0.37%
Dynamic Risk Allocation Fund	NORFOLK SOUTHERN CORP	0.35%
Dynamic Risk Allocation Fund	ANNALY CAPITAL MANAGEMENT IN	0.34%
Dynamic Risk Allocation Fund	COMERICA INC	0.34%
Dynamic Risk Allocation Fund	VERIZON COMMUNICATIONS INC	0.33%
Dynamic Risk Allocation Fund	BAXTER INTERNATIONAL INC	0.33%
Dynamic Risk Allocation Fund	PFIZER INC	0.32%
Dynamic Risk Allocation Fund	CENTENE CORP	0.32%
Dynamic Risk Allocation Fund	OCCIDENTAL PETROLEUM CORP	0.31%
Dynamic Risk Allocation Fund	NXP SEMICONDUCTORS NV	0.31%
Dynamic Risk Allocation Fund	SKANDINAVISKA ENSKIL P/P 144A 02.6250 11/17/2020	0.30%
Dynamic Risk Allocation Fund	MERCK & CO. INC.	0.30%
Dynamic Risk Allocation Fund	ROSS STORES INC	0.29%
Dynamic Risk Allocation Fund	KINDER MORGAN INC	0.29%
Dynamic Risk Allocation Fund	NATIONAL AUSTRALIA BK/NY 02.5000 01/12/2021	0.28%
Dynamic Risk Allocation Fund	SIEMENS FINANCIERING P/P 144A 02.2000 03/16/2020	0.28%
Dynamic Risk Allocation Fund	SPST 2018-5 A 03.1296 09/24/2019	0.28%
Dynamic Risk Allocation Fund	CADENCE DESIGN SYS INC	0.28%
Dynamic Risk Allocation Fund	SAMSUNG ELECTRONICS CO LTD	0.27%
Dynamic Risk Allocation Fund	BANQUE FED CRED MUTU P/P 144A 02.2000 07/20/2020	0.27%
Dynamic Risk Allocation Fund	IOS.FN30.400.10 R USL1M P 01/12/41 BC	0.27%
Dynamic Risk Allocation Fund	SPST 2018-3 A 03.1296 07/24/2019	0.27%
Dynamic Risk Allocation Fund	F5 NETWORKS INC	0.26%
Dynamic Risk Allocation Fund	ROCHE HOLDING AG-GENUSSCHEIN	0.26%
Dynamic Risk Allocation Fund	PROCTER & GAMBLE CO/THE	0.26%
Dynamic Risk Allocation Fund	HERSHEY CO/THE	0.26%
Dynamic Risk Allocation Fund	TREASURY BILL 00.0000 07/11/2019	0.25%
Dynamic Risk Allocation Fund	JUNIPER NETWORKS INC	0.25%
Dynamic Risk Allocation Fund	IVORY COAST REGS 05.2500 03/22/2030	0.25%
Dynamic Risk Allocation Fund	GARMIN LTD	0.25%
Dynamic Risk Allocation Fund	REPUBLIC OF INDONESIA REGS 04.7500 01/08/2026	0.24%
Dynamic Risk Allocation Fund	BANK OF AMERICA CORP 06.1100 01/29/2037	0.24%
Dynamic Risk Allocation Fund	SIMON PROPERTY GROUP INC	0.24%
Dynamic Risk Allocation Fund	AGNC INVESTMENT CORP	0.24%
Dynamic Risk Allocation Fund	ARGENTINE REPUBLIC USD 07.5000 04/22/2026	0.24%
Dynamic Risk Allocation Fund	LLOYDS BANKING GROUP PLC USD 07.5000 04/30/2049	0.23%
Dynamic Risk Allocation Fund	UBS GROUP FUNDIN P/P 144A 02.6500 02/01/2022	0.22%
Dynamic Risk Allocation Fund	UBS AG LONDON P/P 144A 02.2000 06/08/2020	0.22%
Dynamic Risk Allocation Fund	UNITEDHEALTH GROUP INC	0.22%
Dynamic Risk Allocation Fund	SYNOPSIS INC	0.22%
Dynamic Risk Allocation Fund	LOEWS CORP	0.22%
Dynamic Risk Allocation Fund	DOLLAR TREE INC	0.21%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	IHS MARKIT LTD P/P 144A 04.7500 02/15/2025	0.21%
Dynamic Risk Allocation Fund	TREASURY BILL 00.0000 08/01/2019	0.21%
Dynamic Risk Allocation Fund	TOTAL SA	0.21%
Dynamic Risk Allocation Fund	AMGEN INC	0.20%
Dynamic Risk Allocation Fund	ISHARES US REAL ESTATE ETF	0.20%
Dynamic Risk Allocation Fund	CAS 2015-C04 1M2 08.1044 04/25/2028	0.19%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 JPMCB	0.19%
Dynamic Risk Allocation Fund	ALLIANZ SE-REG	0.19%
Dynamic Risk Allocation Fund	GAMING AND LEISURE PROPRTIE	0.18%
Dynamic Risk Allocation Fund	SHERWIN-WILLIAMS CO/THE	0.18%
Dynamic Risk Allocation Fund	CWALT 2006-OA7 1A2 03.4437 06/25/2046	0.18%
Dynamic Risk Allocation Fund	NOVO NORDISK A/S-B	0.18%
Dynamic Risk Allocation Fund	ELI LILLY & CO	0.18%
Dynamic Risk Allocation Fund	FACEBOOK INC-CLASS A	0.18%
Dynamic Risk Allocation Fund	SPST 2018-8 A 03.1296 02/24/2020	0.18%
Dynamic Risk Allocation Fund	2.05 R ISWP FWD US0003M P 09/18/2029	0.18%
Dynamic Risk Allocation Fund	MAXIM INTEGRATED PRODUCTS	0.17%
Dynamic Risk Allocation Fund	BERRY GLOBAL GROUP INC	0.17%
Dynamic Risk Allocation Fund	HD SUPPLY HOLDINGS INC	0.17%
Dynamic Risk Allocation Fund	WESTPAC BANKING CORP USD 02.1500 03/06/2020	0.17%
Dynamic Risk Allocation Fund	NESTLE SA-REG	0.17%
Dynamic Risk Allocation Fund	AVALONBAY COMMUNITIES INC	0.16%
Dynamic Risk Allocation Fund	EQUITY LIFESTYLE PROPERTIES	0.16%
Dynamic Risk Allocation Fund	AES CORP/THE 05.5000 04/15/2025	0.16%
Dynamic Risk Allocation Fund	LABORATORY CRP OF AMER HLDGS	0.16%
Dynamic Risk Allocation Fund	LNSTR 2015-3 B P/P 144A 03.2727 04/20/2048	0.16%
Dynamic Risk Allocation Fund	DIAMOND 1 FIN/DIAM P/P 144A 06.0200 06/15/2026	0.16%
Dynamic Risk Allocation Fund	UNILEVER PLC	0.16%
Dynamic Risk Allocation Fund	JPMORGAN CHASE & CO 03.9640 11/15/2048	0.16%
Dynamic Risk Allocation Fund	RIO TINTO PLC	0.16%
Dynamic Risk Allocation Fund	ENEL SPA	0.16%
Dynamic Risk Allocation Fund	TENCENT HOLDINGS LTD	0.15%
Dynamic Risk Allocation Fund	PETROBRAS GLOBAL FIN USD 05.9990 01/27/2028	0.15%
Dynamic Risk Allocation Fund	US FOODS HOLDING CORP	0.15%
Dynamic Risk Allocation Fund	ENERGY TRANSFER OPERA 05.8750 01/15/2024	0.15%
Dynamic Risk Allocation Fund	NOVARTIS AG-REG	0.15%
Dynamic Risk Allocation Fund	CSMC 2016-NXSR C 04.5060 12/15/2049	0.15%
Dynamic Risk Allocation Fund	ATHENE HOLDING LTD-CLASS A	0.14%
Dynamic Risk Allocation Fund	GLAXOSMITHKLINE PLC	0.14%
Dynamic Risk Allocation Fund	LIBERTY PROPERTY TRUST	0.14%
Dynamic Risk Allocation Fund	ALIBABA GROUP HOLDING-SP ADR	0.14%
Dynamic Risk Allocation Fund	PING AN INSURANCE GROUP CO-H	0.14%
Dynamic Risk Allocation Fund	PROLOGIS INC	0.14%
Dynamic Risk Allocation Fund	LOWES COMPANIES INC	0.14%
Dynamic Risk Allocation Fund	ECOLAB INC	0.14%
Dynamic Risk Allocation Fund	HITACHI LTD	0.14%
Dynamic Risk Allocation Fund	SUMITOMO MITSUI FINANCIAL GR	0.14%
Dynamic Risk Allocation Fund	UNITED MEXICAN STATES USD 05.5500 01/21/2045	0.14%
Dynamic Risk Allocation Fund	UDR INC	0.14%
Dynamic Risk Allocation Fund	KERING	0.14%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	PROVINCIA DE CORDOBA P/P 144A 07.1250 08/01/2027	0.14%
Dynamic Risk Allocation Fund	SHIN-ETSU CHEMICAL CO LTD	0.14%
Dynamic Risk Allocation Fund	JPMBB 2014-C22 C 04.7093 09/15/2047	0.14%
Dynamic Risk Allocation Fund	ARGENTINE REPUBLIC USD 06.8750 01/26/2027	0.13%
Dynamic Risk Allocation Fund	HILTON WORLDWIDE FIN LLC 04.8750 04/01/2027	0.13%
Dynamic Risk Allocation Fund	DUKE REALTY CORP	0.13%
Dynamic Risk Allocation Fund	JPMBB 2014-C22 XA IO 01.0097 09/15/2047	0.13%
Dynamic Risk Allocation Fund	MEDTRONIC PLC	0.13%
Dynamic Risk Allocation Fund	VERIZON COMM 04.3290 09/21/2028	0.13%
Dynamic Risk Allocation Fund	SIRIUS XM RADIO INC P/P 144A 05.0000 08/01/2027	0.13%
Dynamic Risk Allocation Fund	AXALTA COATING SYSTEMS LTD	0.13%
Dynamic Risk Allocation Fund	ZOETIS INC	0.13%
Dynamic Risk Allocation Fund	QUEST DIAGNOSTICS INC	0.13%
Dynamic Risk Allocation Fund	HOYA CORP	0.13%
Dynamic Risk Allocation Fund	CAS 2016-C02 1M2 08.4044 09/25/2028	0.13%
Dynamic Risk Allocation Fund	COMM 2014-UBS6 C 04.6048 12/10/2047	0.13%
Dynamic Risk Allocation Fund	SANDVIK AB	0.13%
Dynamic Risk Allocation Fund	CSC HOLDINGS LLC 05.2500 06/01/2024	0.13%
Dynamic Risk Allocation Fund	L OREAL	0.13%
Dynamic Risk Allocation Fund	AMDOCS LTD	0.13%
Dynamic Risk Allocation Fund	BANCO BILBAO VIZCAYA ARGENTA	0.13%
Dynamic Risk Allocation Fund	BIOGEN INC	0.13%
Dynamic Risk Allocation Fund	WALT DISNEY COMPANY P/P 144A 07.7500 12/01/2045	0.13%
Dynamic Risk Allocation Fund	UNITED TECHNOLOGIES CORP 01.9000 05/04/2020	0.13%
Dynamic Risk Allocation Fund	SPRINT CORP 07.2500 09/15/2021	0.12%
Dynamic Risk Allocation Fund	TPAT 2018-SL1 A P/P 144A 03.0044 01/25/2046	0.12%
Dynamic Risk Allocation Fund	TOTAL CAPITAL INTL SA USD 02.7500 06/19/2021	0.12%
Dynamic Risk Allocation Fund	ASHTREAD GROUP PLC	0.12%
Dynamic Risk Allocation Fund	UNILEVER NV-CVA	0.12%
Dynamic Risk Allocation Fund	ENI SPA	0.12%
Dynamic Risk Allocation Fund	CHINA MOBILE LTD	0.12%
Dynamic Risk Allocation Fund	LAMB WESTON HOLDINGS P/P 144A 04.8750 11/01/2026	0.12%
Dynamic Risk Allocation Fund	EXXON MOBIL CORPORATION 02.2220 03/01/2021	0.12%
Dynamic Risk Allocation Fund	PHILLIPS 66	0.12%
Dynamic Risk Allocation Fund	SPY 20200619 P 255.00JPMCB	0.12%
Dynamic Risk Allocation Fund	TELSTRA CORP LTD	0.12%
Dynamic Risk Allocation Fund	PARTNERS GROUP HOLDING AG	0.12%
Dynamic Risk Allocation Fund	GOLDMAN SACHS GROUP INC 02.6000 12/27/2020	0.12%
Dynamic Risk Allocation Fund	CDK GLOBAL INC	0.12%
Dynamic Risk Allocation Fund	DEUTSCHE TELEKOM AG-REG	0.12%
Dynamic Risk Allocation Fund	ERAC USA FINANCE LLC P/P 144A 07.0000 10/15/2037	0.12%
Dynamic Risk Allocation Fund	CSC HOLDINGS LLC 06.7500 11/15/2021	0.12%
Dynamic Risk Allocation Fund	MACQUARIE GROUP LTD	0.12%
Dynamic Risk Allocation Fund	KONINKLIJKE AHOLD DELHAIZE N	0.12%
Dynamic Risk Allocation Fund	INTERPUBLIC GROUP COS 04.6500 10/01/2028	0.12%
Dynamic Risk Allocation Fund	TESCO PLC	0.12%
Dynamic Risk Allocation Fund	CK ASSET HOLDINGS LTD	0.12%
Dynamic Risk Allocation Fund	PETROLEOS MEXICANOS USD 06.5000 03/13/2027	0.12%
Dynamic Risk Allocation Fund	AVIVA PLC	0.12%
Dynamic Risk Allocation Fund	COLGATE-PALMOLIVE CO	0.12%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	MSC 2012-C4 C P/P 144A 05.6003 03/15/2045	0.12%
Dynamic Risk Allocation Fund	DBUBS 2011-LC3A D P/P 144A 05.5115 08/10/2044	0.12%
Dynamic Risk Allocation Fund	SONY CORP	0.12%
Dynamic Risk Allocation Fund	VIDEOTRON LTD / LTEE P/P 144A 05.1250 04/15/2027	0.12%
Dynamic Risk Allocation Fund	AMERICAN HOME 4 RENT	0.12%
Dynamic Risk Allocation Fund	QIAGEN N.V.	0.12%
Dynamic Risk Allocation Fund	IND & COMM BK OF CHINA-H	0.11%
Dynamic Risk Allocation Fund	PEUGEOT SA	0.11%
Dynamic Risk Allocation Fund	ITOCHU CORP	0.11%
Dynamic Risk Allocation Fund	LEGAL & GENERAL GROUP PLC	0.11%
Dynamic Risk Allocation Fund	BRISTOL-MYERS SQUIBB CO	0.11%
Dynamic Risk Allocation Fund	ANTHEM INC	0.11%
Dynamic Risk Allocation Fund	COVESTRO AG	0.11%
Dynamic Risk Allocation Fund	CENTRAL JAPAN RAILWAY CO	0.11%
Dynamic Risk Allocation Fund	WOLTERS KLUWER	0.11%
Dynamic Risk Allocation Fund	FISERV INC	0.11%
Dynamic Risk Allocation Fund	CAMDEN PROPERTY TRUST	0.11%
Dynamic Risk Allocation Fund	COCA-COLA EUROPEAN PARTNERS	0.11%
Dynamic Risk Allocation Fund	HERMES INTERNATIONAL	0.11%
Dynamic Risk Allocation Fund	TAIWAN SEMICONDUCTOR-SP ADR	0.11%
Dynamic Risk Allocation Fund	CIT GROUP INC. 05.2500 03/07/2025	0.11%
Dynamic Risk Allocation Fund	ORACLE CORPORATION 02.2500 10/08/2019	0.11%
Dynamic Risk Allocation Fund	EXTRA SPACE STORAGE INC	0.11%
Dynamic Risk Allocation Fund	NEWS CORP - CLASS A	0.11%
Dynamic Risk Allocation Fund	E.ON SE	0.11%
Dynamic Risk Allocation Fund	STANDARD IND INC P/P 144A 05.0000 02/15/2027	0.11%
Dynamic Risk Allocation Fund	ANGLO AMER PLC	0.11%
Dynamic Risk Allocation Fund	ASTELLAS PHARMA INC	0.11%
Dynamic Risk Allocation Fund	ORIX CORP	0.11%
Dynamic Risk Allocation Fund	TELEDYNE TECHNOLOGIES INC	0.11%
Dynamic Risk Allocation Fund	NAVISTAR INTL TLB L+350 05.8900 11/06/2024	0.10%
Dynamic Risk Allocation Fund	WAMU 2005-AR12 1A8 03.9935 10/25/2035	0.10%
Dynamic Risk Allocation Fund	SHIONOGI & CO LTD	0.10%
Dynamic Risk Allocation Fund	MORGAN STANLEY 03.6250 01/20/2027	0.10%
Dynamic Risk Allocation Fund	AENA SME SA	0.10%
Dynamic Risk Allocation Fund	ROYAL DUTCH SHELL PLC-B SHS	0.10%
Dynamic Risk Allocation Fund	GOLDMAN SACHS GROUP INC 03.8500 01/26/2027	0.10%
Dynamic Risk Allocation Fund	REINSURANCE GROUP OF AMERICA	0.10%
Dynamic Risk Allocation Fund	TATA CONSULTANCY SVS LTD	0.10%
Dynamic Risk Allocation Fund	HIGHWOODS PROPERTIES INC	0.10%
Dynamic Risk Allocation Fund	ABBVIE INC	0.10%
Dynamic Risk Allocation Fund	PETROBRAS GLOBAL FINANCE USD 07.3750 01/17/2027	0.10%
Dynamic Risk Allocation Fund	CHENIERE CORP CHRIST 05.1250 06/30/2027	0.10%
Dynamic Risk Allocation Fund	VERTEX PHARMACEUTICALS INC	0.10%
Dynamic Risk Allocation Fund	HANG SENG BANK LTD	0.10%
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 JPMCB	0.10%
Dynamic Risk Allocation Fund	INTL FLAVOR & FRAGRANCES 03.4000 09/25/2020	0.10%
Dynamic Risk Allocation Fund	SOLERA LLC / SOLERA P/P 144A 10.5000 03/01/2024	0.10%
Dynamic Risk Allocation Fund	EQUINOR ASA	0.10%
Dynamic Risk Allocation Fund	ALLY FINANCIAL INC 08.0000 11/01/2031	0.10%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	STARWOOD PROPERTY TRUST INC	0.10%
Dynamic Risk Allocation Fund	SPY 20200417 P 255.00BANKAM	0.10%
Dynamic Risk Allocation Fund	APPLE HOSPITALITY REIT INC	0.10%
Dynamic Risk Allocation Fund	FAURECIA	0.10%
Dynamic Risk Allocation Fund	SK HYNIX INC	0.10%
Dynamic Risk Allocation Fund	WH GROUP LTD	0.09%
Dynamic Risk Allocation Fund	CURTISS-WRIGHT CORP	0.09%
Dynamic Risk Allocation Fund	CLUBCORP HLDG INC P/P 144A 08.5000 09/15/2025	0.09%
Dynamic Risk Allocation Fund	JAPAN AIRLINES CO LTD	0.09%
Dynamic Risk Allocation Fund	AMERICAN FINANCIAL GROUP INC	0.09%
Dynamic Risk Allocation Fund	FIRSTENERGY TRANSMIS P/P 144A 05.4500 07/15/2044	0.09%
Dynamic Risk Allocation Fund	LLOYDS BANKING GROUP PLC	0.09%
Dynamic Risk Allocation Fund	WESTERN DIGITAL CORP 04.7500 02/15/2026	0.09%
Dynamic Risk Allocation Fund	TEMPO ACQ LLC/FI P/P 144A 06.7500 06/01/2025	0.09%
Dynamic Risk Allocation Fund	MCDONALD'S CORP	0.09%
Dynamic Risk Allocation Fund	SPY 20200515 P 250.00BANKAM	0.09%
Dynamic Risk Allocation Fund	MICROSOFT CORP 01.5500 08/08/2021	0.09%
Dynamic Risk Allocation Fund	ENDESA S.A.	0.09%
Dynamic Risk Allocation Fund	FNMA FN40 BF0171 UMBS 04.0000 01/01/2057	0.09%
Dynamic Risk Allocation Fund	PERSIMMON PLC	0.09%
Dynamic Risk Allocation Fund	ENERGY TRANSFER OPERATNG 06.6250 02/15/2028	0.09%
Dynamic Risk Allocation Fund	CHEVRON CORP	0.09%
Dynamic Risk Allocation Fund	INTELSAT CONNECT FIN P/P 144A 09.5000 02/15/2023	0.09%
Dynamic Risk Allocation Fund	BLACK KNIGHT INC	0.09%
Dynamic Risk Allocation Fund	KIA MOTORS CORP	0.09%
Dynamic Risk Allocation Fund	MSRR 2015-R4 CB1 03.2533 08/26/2047	0.09%
Dynamic Risk Allocation Fund	AT&T INC 03.8000 02/15/2027	0.09%
Dynamic Risk Allocation Fund	PTT PCL/FOREIGN	0.09%
Dynamic Risk Allocation Fund	PUBLIC STORAGE	0.09%
Dynamic Risk Allocation Fund	IMPERIAL BRANDS PLC	0.09%
Dynamic Risk Allocation Fund	NTT DATA CORP	0.09%
Dynamic Risk Allocation Fund	ABN AMRO BANK NV-CVA	0.09%
Dynamic Risk Allocation Fund	ACS ACTIVIDADES	0.09%
Dynamic Risk Allocation Fund	HOST HOTELS & RESORTS INC	0.09%
Dynamic Risk Allocation Fund	COMPASS MINERALS INT P/P 144A 04.8750 07/15/2024	0.09%
Dynamic Risk Allocation Fund	NOVELIS CORP P/P 144A 05.8750 09/30/2026	0.09%
Dynamic Risk Allocation Fund	GCP APPLIED TECH P/P 144A 05.5000 04/15/2026	0.09%
Dynamic Risk Allocation Fund	KEURIG DR PEPPER INC 04.5970 05/25/2028	0.08%
Dynamic Risk Allocation Fund	ANHUI CONCH CEMENT CO LTD-H	0.08%
Dynamic Risk Allocation Fund	AMCOR PLC	0.08%
Dynamic Risk Allocation Fund	DISH DBS CORP 05.8750 11/15/2024	0.08%
Dynamic Risk Allocation Fund	APARTMENT INVT & MGMT CO -A	0.08%
Dynamic Risk Allocation Fund	NBCUNIVERSAL MEDIA LLC 04.3750 04/01/2021	0.08%
Dynamic Risk Allocation Fund	BANCO DO BRASIL S.A.	0.08%
Dynamic Risk Allocation Fund	YANGZIJIANG SHIPBUILDING	0.08%
Dynamic Risk Allocation Fund	BRIGHT HORIZONS FAMILY SOLUT	0.08%
Dynamic Risk Allocation Fund	NATIONAL RETAIL PROPERTIES	0.08%
Dynamic Risk Allocation Fund	HEIDELBERGCEMENT AG	0.08%
Dynamic Risk Allocation Fund	WALMART DE MEXICO SAB DE CV	0.08%
Dynamic Risk Allocation Fund	NINTENDO CO LTD	0.08%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	HOLLY ENERGY PARTNE P/P 144A 06.0000 08/01/2024	0.08%
Dynamic Risk Allocation Fund	GILEAD SCIENCES INC	0.08%
Dynamic Risk Allocation Fund	CCO HOLDINGS LLC P/P 144A 05.3750 06/01/2029	0.08%
Dynamic Risk Allocation Fund	HESS INFRASTRUCTURE P/P 144A 05.6250 02/15/2026	0.08%
Dynamic Risk Allocation Fund	CHS/COMMUNITY HEALTH SYS 06.2500 03/31/2023	0.08%
Dynamic Risk Allocation Fund	FUJIFILM HOLDINGS CORP	0.08%
Dynamic Risk Allocation Fund	CENTERPOINT ENERGY INC	0.08%
Dynamic Risk Allocation Fund	BRAND ENERGY TL L+425 06.7871 06/21/2024	0.08%
Dynamic Risk Allocation Fund	IHEARTMEDIA TL L+400 06.5790 05/01/2026	0.08%
Dynamic Risk Allocation Fund	CAS 2019-R04 2M2 04.5044 06/25/2039	0.08%
Dynamic Risk Allocation Fund	EVRAZ PLC	0.08%
Dynamic Risk Allocation Fund	UNITEDHEALTH GROUP INC 03.8500 06/15/2028	0.08%
Dynamic Risk Allocation Fund	AMAZON.COM INC 03.3000 12/05/2021	0.08%
Dynamic Risk Allocation Fund	T-MOBILE USA INC 05.3750 04/15/2027	0.08%
Dynamic Risk Allocation Fund	OMEGA HEALTHCARE INVESTORS	0.08%
Dynamic Risk Allocation Fund	HCL TECHNOLOGIES LTD	0.08%
Dynamic Risk Allocation Fund	EQUITY COMMONWEALTH	0.08%
Dynamic Risk Allocation Fund	AMERICAN CAMPUS COMMUNITIES	0.08%
Dynamic Risk Allocation Fund	BRIXMOR PROPERTY GROUP INC	0.08%
Dynamic Risk Allocation Fund	CISCO SYSTEMS INC 02.2000 02/28/2021	0.08%
Dynamic Risk Allocation Fund	EQUINIX INC 05.3750 05/15/2027	0.08%
Dynamic Risk Allocation Fund	STORE CAPITAL CORP	0.08%
Dynamic Risk Allocation Fund	OSHKOSH CORP 05.3750 03/01/2025	0.08%
Dynamic Risk Allocation Fund	MEDICAL PROPERTIES TRUST INC	0.08%
Dynamic Risk Allocation Fund	ELANCO ANIMAL HEALTH 04.9000 08/28/2028	0.08%
Dynamic Risk Allocation Fund	GREE ELECTRIC 144A/REGS WARRANT 08/29/2019	0.08%
Dynamic Risk Allocation Fund	AIR LEASE CORP 04.6250 10/01/2028	0.08%
Dynamic Risk Allocation Fund	SPRINT COMMUNICATIONS INC. 07.0000 08/15/2020	0.08%
Dynamic Risk Allocation Fund	UPM-KYMMENE OYJ	0.08%
Dynamic Risk Allocation Fund	SAIL 2004-10 A10 03.3044 11/25/2034	0.07%
Dynamic Risk Allocation Fund	THALES SA	0.07%
Dynamic Risk Allocation Fund	RIVERS PITTSBURGH LP P/P 144A 06.1250 08/15/2021	0.07%
Dynamic Risk Allocation Fund	BLUESCOPE STEEL LTD	0.07%
Dynamic Risk Allocation Fund	UNITED AIRLINES HOLDINGS INC	0.07%
Dynamic Risk Allocation Fund	BAUSCH HLTH COS INC P/P 144A 06.1250 04/15/2025	0.07%
Dynamic Risk Allocation Fund	WEICHAI POWER CO LTD-H	0.07%
Dynamic Risk Allocation Fund	INTELSAT JACKSON HLD P/P 144A 09.7500 07/15/2025	0.07%
Dynamic Risk Allocation Fund	LIBERTY MEDIA COR-SIRIUSXM C	0.07%
Dynamic Risk Allocation Fund	GOLDMAN SACHS GROUP INC 04.2230 05/01/2029	0.07%
Dynamic Risk Allocation Fund	PULTEGROUP INC. 07.8750 06/15/2032	0.07%
Dynamic Risk Allocation Fund	CRC ESCROW ISSUER LL P/P 144A 05.2500 10/15/2025	0.07%
Dynamic Risk Allocation Fund	SPY 20200320 P 250.00JPMCB	0.07%
Dynamic Risk Allocation Fund	ORACLE CORP 02.6500 07/15/2026	0.07%
Dynamic Risk Allocation Fund	EPR PROPERTIES	0.07%
Dynamic Risk Allocation Fund	CIA SANEAMENTO BASICO DE SP	0.07%
Dynamic Risk Allocation Fund	HEALTHCARE TRUST OF AME-CL A	0.07%
Dynamic Risk Allocation Fund	CARLSBERG AS-B	0.07%
Dynamic Risk Allocation Fund	IRB BRASIL RESSEGUROS SA	0.07%
Dynamic Risk Allocation Fund	BALOISE HOLDING AG - REG	0.07%
Dynamic Risk Allocation Fund	ENCOMPASS HEALTH CORP	0.07%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	ENDEAVOR ENERGY P/P 144A 05.7500 01/30/2028	0.07%
Dynamic Risk Allocation Fund	BT GROUP PLC	0.07%
Dynamic Risk Allocation Fund	STEVENS HLDG CO INC P/P 144A 06.1250 10/01/2026	0.07%
Dynamic Risk Allocation Fund	CHINA PETROLEUM & CHEMICAL-H	0.07%
Dynamic Risk Allocation Fund	COMM 2014-LC15 XA IO 01.2723 04/10/2047	0.07%
Dynamic Risk Allocation Fund	GOLDMAN SACHS GROUP INC 02.3000 12/13/2019	0.07%
Dynamic Risk Allocation Fund	TAISEI CORP	0.07%
Dynamic Risk Allocation Fund	COMCAST CORP 06.5000 11/15/2035	0.07%
Dynamic Risk Allocation Fund	GATES GLOBAL LLC P/P 144A 06.0000 07/15/2022	0.07%
Dynamic Risk Allocation Fund	PARK HOTELS & RESORTS INC	0.07%
Dynamic Risk Allocation Fund	CF INDUSTRIES INC P/P 144A 04.5000 12/01/2026	0.07%
Dynamic Risk Allocation Fund	JBG SMITH PROPERTIES	0.07%
Dynamic Risk Allocation Fund	SPIRIT REALTY CAPITAL INC	0.07%
Dynamic Risk Allocation Fund	LPL HOLDINGS INC P/P 144A 05.7500 09/15/2025	0.07%
Dynamic Risk Allocation Fund	NRG ENERGY INC P/P 144A 04.4500 06/15/2029	0.07%
Dynamic Risk Allocation Fund	WELLTOWER INC	0.07%
Dynamic Risk Allocation Fund	BANK OF SHANGHAI 144A REGS WARRANT 12/12/2019	0.07%
Dynamic Risk Allocation Fund	GSMS 2014-GC22 XA IO 01.1443 06/10/2047	0.07%
Dynamic Risk Allocation Fund	SPST 2019-3 A 03.1296 06/24/2020	0.07%
Dynamic Risk Allocation Fund	3I GROUP PLC	0.07%
Dynamic Risk Allocation Fund	BRIDGESTONE CORP	0.07%
Dynamic Risk Allocation Fund	GENTEX CORP	0.07%
Dynamic Risk Allocation Fund	FAIRFAX FINL HLDGS USD 04.8500 04/17/2028	0.07%
Dynamic Risk Allocation Fund	TECH MAHINDRA LTD	0.07%
Dynamic Risk Allocation Fund	LEAR CORP 03.8000 09/15/2027	0.07%
Dynamic Risk Allocation Fund	MEREDITH CORP 06.8750 02/01/2026	0.07%
Dynamic Risk Allocation Fund	BANK LEUMI LE-ISRAEL	0.07%
Dynamic Risk Allocation Fund	DIGITAL REALTY TRUST LP 04.4500 07/15/2028	0.07%
Dynamic Risk Allocation Fund	SOFTBANK GROUP CORP	0.06%
Dynamic Risk Allocation Fund	BIG RVR STL/FIN P/P 144A 07.2500 09/01/2025	0.06%
Dynamic Risk Allocation Fund	AT&T INC 04.1000 02/15/2028	0.06%
Dynamic Risk Allocation Fund	DELTA AIR LINES INC	0.06%
Dynamic Risk Allocation Fund	APPLE INC 03.8500 05/04/2043	0.06%
Dynamic Risk Allocation Fund	SIX FLAGS ENT P/P 144A 05.5000 04/15/2027	0.06%
Dynamic Risk Allocation Fund	AMERICOLD REALTY TRUST	0.06%
Dynamic Risk Allocation Fund	MICROCHIP TECH INC 04.3330 06/01/2023	0.06%
Dynamic Risk Allocation Fund	COMMSCOPE TECH LLC P/P 144A 06.0000 06/15/2025	0.06%
Dynamic Risk Allocation Fund	TOTAL SYSTEM SERVICES INC	0.06%
Dynamic Risk Allocation Fund	WESTLAKE CHEM CORP 03.6000 08/15/2026	0.06%
Dynamic Risk Allocation Fund	PTT GLOBAL CHEMICAL PCL-FOR	0.06%
Dynamic Risk Allocation Fund	BANFF MERGER SUB INC P/P 144A 09.7500 09/01/2026	0.06%
Dynamic Risk Allocation Fund	AMER TRANS SYST P/P 144A 05.0000 09/01/2044	0.06%
Dynamic Risk Allocation Fund	PIEDMONT OFFICE REALTY TRU-A	0.06%
Dynamic Risk Allocation Fund	HCA INC 05.2500 06/15/2026	0.06%
Dynamic Risk Allocation Fund	MITSUBISHI CORP	0.06%
Dynamic Risk Allocation Fund	BOISE CASCADE CO P/P 144A 05.6250 09/01/2024	0.06%
Dynamic Risk Allocation Fund	BMC EAST LLC P/P 144A 05.5000 10/01/2024	0.06%
Dynamic Risk Allocation Fund	QUALCOMM INC	0.06%
Dynamic Risk Allocation Fund	THERMO FISHER SCIENTIFIC INC	0.06%
Dynamic Risk Allocation Fund	RITE AID CORP P/P 144A 06.1250 04/01/2023	0.06%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	USI INC/NY P/P 144A 06.8750 05/01/2025	0.06%
Dynamic Risk Allocation Fund	CAPGEMINI SE	0.06%
Dynamic Risk Allocation Fund	BROADRIDGE FINANCIAL SOLUTIO	0.06%
Dynamic Risk Allocation Fund	ASSOCIATED BRITISH FOODS PLC	0.06%
Dynamic Risk Allocation Fund	LG UPLUS CORP	0.06%
Dynamic Risk Allocation Fund	COLUMBIA PROPERTY TRUST INC	0.06%
Dynamic Risk Allocation Fund	CITIGROUP INC 02.6500 10/26/2020	0.06%
Dynamic Risk Allocation Fund	CAS 2016-C04 1M2 06.6544 01/25/2029	0.06%
Dynamic Risk Allocation Fund	WEINGARTEN REALTY INVESTORS	0.06%
Dynamic Risk Allocation Fund	GUANGZHOU AUTOMOBILE GROUP-H	0.06%
Dynamic Risk Allocation Fund	SERVICEMASTER GLOBAL HOLDING	0.06%
Dynamic Risk Allocation Fund	NATL HEALTH INVESTORS INC	0.06%
Dynamic Risk Allocation Fund	BANK OF AMERICA CORP 06.1000 12/29/2049	0.06%
Dynamic Risk Allocation Fund	DIAMONDBACK ENERGY INC 05.3750 05/31/2025	0.06%
Dynamic Risk Allocation Fund	AMAZON.COM INC 03.1500 08/22/2027	0.06%
Dynamic Risk Allocation Fund	COMM 2014-UBS6 XA IO 01.0876 12/10/2047	0.06%
Dynamic Risk Allocation Fund	GENPACT LTD	0.06%
Dynamic Risk Allocation Fund	SCIENTIFIC GAMES P/P 144A 08.2500 03/15/2026	0.06%
Dynamic Risk Allocation Fund	UBSBB 2012-C3 C P/P 144A 05.1984 08/10/2049	0.06%
Dynamic Risk Allocation Fund	TENET HEALTHCARE CORP 08.1250 04/01/2022	0.06%
Dynamic Risk Allocation Fund	CMLTI 2005-2 1A2A 04.9214 05/25/2035	0.06%
Dynamic Risk Allocation Fund	AVAYA TLB L+425 06.7226 12/15/2024	0.06%
Dynamic Risk Allocation Fund	GOLDEN NUGGET INC P/P 144A 08.7500 10/01/2025	0.06%
Dynamic Risk Allocation Fund	FORTESCUE METALS GROUP LTD	0.06%
Dynamic Risk Allocation Fund	WELLS FARGO & COMPANY 02.6000 07/22/2020	0.06%
Dynamic Risk Allocation Fund	SCIENTIFIC GAMES INT 10.0000 12/01/2022	0.06%
Dynamic Risk Allocation Fund	ECOLAB INC 02.7000 11/01/2026	0.06%
Dynamic Risk Allocation Fund	BERRY GLOBAL INC 05.1250 07/15/2023	0.06%
Dynamic Risk Allocation Fund	GFL ENVIRONMENTAL P/P 144A 07.0000 06/01/2026	0.06%
Dynamic Risk Allocation Fund	WFRBS 2013-UBS1 AS 04.3060 03/15/2046	0.06%
Dynamic Risk Allocation Fund	SBERBANK PJSC -SPONSORED ADR	0.06%
Dynamic Risk Allocation Fund	1011778 BC / NEW RED P/P 144A 05.0000 10/15/2025	0.06%
Dynamic Risk Allocation Fund	MACQUARIE GROUP LTD P/P 144A 07.6250 08/13/2019	0.06%
Dynamic Risk Allocation Fund	MEG ENERGY CORP P/P 144A 06.5000 01/15/2025	0.06%
Dynamic Risk Allocation Fund	RBS GLOBAL/REXNO P/P 144A 04.8750 12/15/2025	0.06%
Dynamic Risk Allocation Fund	CHARTER COMM OPT LLC 06.4840 10/23/2045	0.06%
Dynamic Risk Allocation Fund	CHENIERE CORP CHRIST 05.8750 03/31/2025	0.06%
Dynamic Risk Allocation Fund	SALESFORCE.COM INC 03.7000 04/11/2028	0.06%
Dynamic Risk Allocation Fund	BAUSCH HLTH AMERICAS P/P 144A 08.5000 01/31/2027	0.06%
Dynamic Risk Allocation Fund	EPR PROPERTIES 05.7500 CUM CV PFD	0.06%
Dynamic Risk Allocation Fund	CONCHO RESOURCES INC 03.7500 10/01/2027	0.06%
Dynamic Risk Allocation Fund	ALLY FINANCIAL INC 05.7500 11/20/2025	0.06%
Dynamic Risk Allocation Fund	AMGEN INC 02.6000 08/19/2026	0.06%
Dynamic Risk Allocation Fund	CALPINE CORPORATION 05.7500 01/15/2025	0.06%
Dynamic Risk Allocation Fund	EASTERLY GOVERNMENT PROPERTI	0.06%
Dynamic Risk Allocation Fund	BP PLC	0.06%
Dynamic Risk Allocation Fund	MITSUBISHI UFJ FIN GRP USD 03.5350 07/26/2021	0.06%
Dynamic Risk Allocation Fund	STAPLES INC P/P 144A 07.5000 04/15/2026	0.06%
Dynamic Risk Allocation Fund	YUM CHINA HOLDINGS INC	0.06%
Dynamic Risk Allocation Fund	INGEVITY CORP P/P 144A 04.5000 02/01/2026	0.05%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	CORELOGIC INC	0.05%
Dynamic Risk Allocation Fund	GLENORE FUNDING LLC P/P 144A 04.0000 04/16/2025	0.05%
Dynamic Risk Allocation Fund	TERADATA CORP	0.05%
Dynamic Risk Allocation Fund	ENTERPRISE PRODUCTS OPER 04.2500 02/15/2048	0.05%
Dynamic Risk Allocation Fund	REGENERON PHARMACEUTICALS	0.05%
Dynamic Risk Allocation Fund	BWAY HOLDING CO P/P 144A 07.2500 04/15/2025	0.05%
Dynamic Risk Allocation Fund	BROADCOM CRP / CAYM 03.5000 01/15/2028	0.05%
Dynamic Risk Allocation Fund	BANK OF COMMUNICATIONS - H	0.05%
Dynamic Risk Allocation Fund	CAS 2016-C01 2M2 09.3544 08/25/2028	0.05%
Dynamic Risk Allocation Fund	ONCOR ELECTRIC DELIV 03.7500 04/01/2045	0.05%
Dynamic Risk Allocation Fund	GENTING SINGAPORE LTD	0.05%
Dynamic Risk Allocation Fund	UBSBB 2012-C2 D P/P 144A 05.0481 05/10/2063	0.05%
Dynamic Risk Allocation Fund	ECOLAB INC 04.3500 12/08/2021	0.05%
Dynamic Risk Allocation Fund	MSBAM 2014-C18 C 04.6249 10/15/2047	0.05%
Dynamic Risk Allocation Fund	CHS/COMMUNITY HEALTH 06.8750 02/01/2022	0.05%
Dynamic Risk Allocation Fund	ALLERGAN PLC	0.05%
Dynamic Risk Allocation Fund	UCB SA	0.05%
Dynamic Risk Allocation Fund	NOVARTIS CAPITAL CORP 04.0000 11/20/2045	0.05%
Dynamic Risk Allocation Fund	TRANSDIGM INC P/P 144A 06.2500 03/15/2026	0.05%
Dynamic Risk Allocation Fund	CGCMT 2014-GC19 X IO 01.3274 03/10/2047	0.05%
Dynamic Risk Allocation Fund	SWISS RE TREAS P/P 144A 04.2500 12/06/2042	0.05%
Dynamic Risk Allocation Fund	NAVISTAR INTL CORP P/P 144A 06.6250 11/01/2025	0.05%
Dynamic Risk Allocation Fund	HUSKY TLB L+300 05.4024 03/28/2025	0.05%
Dynamic Risk Allocation Fund	NEXSTAR BROADC P/P 144A 05.6250 08/01/2024	0.05%
Dynamic Risk Allocation Fund	COUNTRY GARDEN HOLDINGS CO	0.05%
Dynamic Risk Allocation Fund	AMERICAN TOWER CORP 03.5500 07/15/2027	0.05%
Dynamic Risk Allocation Fund	SMURFIT KAPPA TREASURY USD 07.5000 11/20/2025	0.05%
Dynamic Risk Allocation Fund	PFIZER INC 01.7000 12/15/2019	0.05%
Dynamic Risk Allocation Fund	NIPPON TELEGRAPH & TELEPHONE	0.05%
Dynamic Risk Allocation Fund	CAS 2015-C03 2M2 07.4044 07/25/2025	0.05%
Dynamic Risk Allocation Fund	REFINITIV US HLDG P/P 144A 06.2500 05/15/2026	0.05%
Dynamic Risk Allocation Fund	BANCO ITAU HOLDING PFD	0.05%
Dynamic Risk Allocation Fund	NTT DOCOMO INC	0.05%
Dynamic Risk Allocation Fund	WFCM 2013-LC12 C 04.4208 07/15/2046	0.05%
Dynamic Risk Allocation Fund	LIONS GATE CAP HOLD P/P 144A 05.8750 11/01/2024	0.05%
Dynamic Risk Allocation Fund	STARWOOD PROP TR 04.7500 03/15/2025	0.05%
Dynamic Risk Allocation Fund	BOMBARDIER INC P/P 144A 07.5000 12/01/2024	0.05%
Dynamic Risk Allocation Fund	FOUR CORNERS PROPERTY TRUST	0.05%
Dynamic Risk Allocation Fund	TOPBUILD CORP P/P 144A 05.6250 05/01/2026	0.05%
Dynamic Risk Allocation Fund	HONEYWELL INTL 03.8120 11/21/2047	0.05%
Dynamic Risk Allocation Fund	ASCEND LEARNING LLC P/P 144A 06.8750 08/01/2025	0.05%
Dynamic Risk Allocation Fund	GSMS 2013-GC16 D P/P 144A 05.4877 11/10/2046	0.05%
Dynamic Risk Allocation Fund	SAMI 2007-AR7 1A1 03.2544 05/25/2047	0.05%
Dynamic Risk Allocation Fund	ARKEMA	0.05%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.05%
Dynamic Risk Allocation Fund	UNI-PRESIDENT ENTERPRISES CO	0.05%
Dynamic Risk Allocation Fund	MORGAN STANLEY 04.3750 01/22/2047	0.05%
Dynamic Risk Allocation Fund	BAUSCH HLTH AMERICAS P/P 144A 09.2500 04/01/2026	0.05%
Dynamic Risk Allocation Fund	CITIGROUP INC 03.6680 07/24/2028	0.05%
Dynamic Risk Allocation Fund	CANTOR FITZGERALD LP P/P 144A 06.5000 06/17/2022	0.05%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	ING GROEP NV-CVA	0.05%
Dynamic Risk Allocation Fund	AMADEUS IT GROUP SA	0.05%
Dynamic Risk Allocation Fund	TARGA RESOURCES PART 05.0000 01/15/2028	0.05%
Dynamic Risk Allocation Fund	CVS HEALTH CORP 03.7000 03/09/2023	0.05%
Dynamic Risk Allocation Fund	MSBAM 2014-C17 C 04.6549 08/15/2047	0.05%
Dynamic Risk Allocation Fund	WFRBS 2011-C3 D P/P 144A 05.8555 03/15/2044	0.05%
Dynamic Risk Allocation Fund	TTM TECHNOLOGIES INC P/P 144A 05.6250 10/01/2025	0.05%
Dynamic Risk Allocation Fund	BANCO SANTANDER BRASIL-UNIT	0.05%
Dynamic Risk Allocation Fund	FAIRFAX US INC P/P 144A 04.8750 08/13/2024	0.05%
Dynamic Risk Allocation Fund	CK HUTCHISON HOLDINGS LTD	0.05%
Dynamic Risk Allocation Fund	CIGNA CORP P/P 144A 03.7500 07/15/2023	0.05%
Dynamic Risk Allocation Fund	NABORS INDUSTRIES INC. 05.7500 02/01/2025	0.05%
Dynamic Risk Allocation Fund	KINDER MORGAN INC 03.1500 01/15/2023	0.05%
Dynamic Risk Allocation Fund	GRAY TELEVISION INC P/P 144A 07.0000 05/15/2027	0.05%
Dynamic Risk Allocation Fund	ALLEGHENY TECHNOLOGIES INC 07.8750 08/15/2023	0.05%
Dynamic Risk Allocation Fund	CATCHER TECHNOLOGY CO LTD	0.05%
Dynamic Risk Allocation Fund	PRECISION DRILL P/P 144A 07.1250 01/15/2026	0.05%
Dynamic Risk Allocation Fund	DCP MIDSTREAM P/P 144A 06.7500 09/15/2037	0.05%
Dynamic Risk Allocation Fund	FIAT CHRYSLER AUTOMOBILES NV	0.05%
Dynamic Risk Allocation Fund	JACK OHIO FIN LLC/FI P/P 144A 10.2500 11/15/2022	0.05%
Dynamic Risk Allocation Fund	ORTHO-CLINICAL INC/S P/P 144A 06.6250 05/15/2022	0.05%
Dynamic Risk Allocation Fund	AMERICAN INTL GROUP 08.1750 05/15/2058	0.05%
Dynamic Risk Allocation Fund	OMV AG	0.05%
Dynamic Risk Allocation Fund	HINDUSTAN UNILEVER LTD	0.05%
Dynamic Risk Allocation Fund	ECOPETROL SA-SPONSORED ADR	0.05%
Dynamic Risk Allocation Fund	GREAT LAKES D&D 08.0000 05/15/2022	0.05%
Dynamic Risk Allocation Fund	HENDERSON LAND DEVELOPMENT	0.05%
Dynamic Risk Allocation Fund	KBC GROUP NV	0.05%
Dynamic Risk Allocation Fund	SUN HUNG KAI PROPERTIES	0.05%
Dynamic Risk Allocation Fund	DEUTSCHE LUFTHANSA-REG	0.05%
Dynamic Risk Allocation Fund	TWO HARBORS INVESTMENT CORP	0.05%
Dynamic Risk Allocation Fund	CCO HLDGS LLC/CAP CO P/P 144A 05.8750 04/01/2024	0.05%
Dynamic Risk Allocation Fund	CCO HLDGS LLC/CAP CO P/P 144A 05.7500 02/15/2026	0.05%
Dynamic Risk Allocation Fund	CARNIVAL PLC	0.05%
Dynamic Risk Allocation Fund	MSBAM 2012-C5 AS 03.7920 08/15/2045	0.05%
Dynamic Risk Allocation Fund	MATCH GROUP INC P/P 144A 05.0000 12/15/2027	0.05%
Dynamic Risk Allocation Fund	GNR 2013-99 AS IO 03.6671 06/20/2043	0.05%
Dynamic Risk Allocation Fund	AES CORP/THE 05.1250 09/01/2027	0.05%
Dynamic Risk Allocation Fund	IHEARTMEDIA INC - CLASS A	0.05%
Dynamic Risk Allocation Fund	SPY 20200221 P 240.00CITI	0.05%
Dynamic Risk Allocation Fund	DIGITAL REALTY TRUST INC	0.05%
Dynamic Risk Allocation Fund	OSHKOSH CORP 04.6000 05/15/2028	0.05%
Dynamic Risk Allocation Fund	OASIS PETROLEUM INC 06.8750 03/15/2022	0.05%
Dynamic Risk Allocation Fund	FIRST DATA CORP P/P 144A 05.7500 01/15/2024	0.05%
Dynamic Risk Allocation Fund	SCENTRE GROUP	0.05%
Dynamic Risk Allocation Fund	T-MOBILE USA INC 04.7500 02/01/2028	0.05%
Dynamic Risk Allocation Fund	GEELY AUTOMOBILE HOLDINGS LT	0.05%
Dynamic Risk Allocation Fund	COMMONWEALTH BK AUST P/P 144A 03.1500 09/19/2027	0.05%
Dynamic Risk Allocation Fund	SHELL INTERNATIONAL FIN USD 02.8750 05/10/2026	0.05%
Dynamic Risk Allocation Fund	BMW US CAPITAL LLC P/P 144A 02.0000 04/11/2021	0.05%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	BANK OF AMERICA CORP 03.2480 10/21/2027	0.05%
Dynamic Risk Allocation Fund	SPRINT CAPITAL CORPORATION 06.8750 11/15/2028	0.05%
Dynamic Risk Allocation Fund	STANDARD IND INC P/P 144A 05.3750 11/15/2024	0.05%
Dynamic Risk Allocation Fund	STERIGENICS-NORDION P/P 144A 06.5000 05/15/2023	0.05%
Dynamic Risk Allocation Fund	WATCO COS LLC/FI P/P 144A 06.3750 04/01/2023	0.05%
Dynamic Risk Allocation Fund	OTSUKA CORP	0.05%
Dynamic Risk Allocation Fund	VENTAS INC	0.05%
Dynamic Risk Allocation Fund	CBS CORP 04.2000 06/01/2029	0.05%
Dynamic Risk Allocation Fund	ALLIANCE DATA SYS CO P/P 144A 05.3750 08/01/2022	0.05%
Dynamic Risk Allocation Fund	AIR MEDICAL MERGER S P/P 144A 06.3750 05/15/2023	0.05%
Dynamic Risk Allocation Fund	HUB INTL LTD P/P 144A 07.0000 05/01/2026	0.05%
Dynamic Risk Allocation Fund	INDIGO NATURAL P/P 144A 06.8750 02/15/2026	0.05%
Dynamic Risk Allocation Fund	WYNN LAS VEGAS P/P 144A 05.2500 05/15/2027	0.05%
Dynamic Risk Allocation Fund	CF INDUSTRIES INC 04.9500 06/01/2043	0.05%
Dynamic Risk Allocation Fund	WEWORK COS INC P/P 144A 07.8750 05/01/2025	0.04%
Dynamic Risk Allocation Fund	CIGNA CORP	0.04%
Dynamic Risk Allocation Fund	BAUSCH HLTH COS INC P/P 144A 09.0000 12/15/2025	0.04%
Dynamic Risk Allocation Fund	JO-ANN STORES 2NDL L+925 11.7272 05/21/2024	0.04%
Dynamic Risk Allocation Fund	ALLISON TRANSMISSION P/P 144A 04.7500 10/01/2027	0.04%
Dynamic Risk Allocation Fund	NIELSEN FIN LLC/CO P/P 144A 05.0000 04/15/2022	0.04%
Dynamic Risk Allocation Fund	ROYAL BANK OF CANADA USD 02.1250 03/02/2020	0.04%
Dynamic Risk Allocation Fund	CORNERSTONE BUILDING P/P 144A 08.0000 04/15/2026	0.04%
Dynamic Risk Allocation Fund	FIDELITY NATL INFO SERV 03.7500 05/21/2029	0.04%
Dynamic Risk Allocation Fund	SPRINGLEAF FINANCE CORP 06.8750 03/15/2025	0.04%
Dynamic Risk Allocation Fund	FRONTIER COMM P/P 144A 08.5000 04/01/2026	0.04%
Dynamic Risk Allocation Fund	DOW CHEMICAL CO/THE 03.5000 10/01/2024	0.04%
Dynamic Risk Allocation Fund	NEIMAN MARCUS TL L+600 08.4209 10/25/2023	0.04%
Dynamic Risk Allocation Fund	CLP HOLDINGS LTD	0.04%
Dynamic Risk Allocation Fund	COMM 2014-CR17 C 04.9513 05/10/2047	0.04%
Dynamic Risk Allocation Fund	HCA INC 05.0000 03/15/2024	0.04%
Dynamic Risk Allocation Fund	CITIGROUP INC 04.6000 03/09/2026	0.04%
Dynamic Risk Allocation Fund	PROVIDENT FDG/PFG FI P/P 144A 06.3750 06/15/2025	0.04%
Dynamic Risk Allocation Fund	OMNICOM GP/OMNICOM CAP 03.6000 04/15/2026	0.04%
Dynamic Risk Allocation Fund	ALBERTSONS COS LLC P/P 144A 07.5000 03/15/2026	0.04%
Dynamic Risk Allocation Fund	AT&T INC 04.7500 05/15/2046	0.04%
Dynamic Risk Allocation Fund	WERNER FINCO LP/INC P/P 144A 08.7500 07/15/2025	0.04%
Dynamic Risk Allocation Fund	CITIGROUP INC 04.4500 09/29/2027	0.04%
Dynamic Risk Allocation Fund	SANTOS LTD	0.04%
Dynamic Risk Allocation Fund	WR GRACE & CO-CONN P/P 144A 05.6250 10/01/2024	0.04%
Dynamic Risk Allocation Fund	CIT GROUP INC 05.0000 08/01/2023	0.04%
Dynamic Risk Allocation Fund	FRONTIER COMM 11.0000 09/15/2025	0.04%
Dynamic Risk Allocation Fund	KFC HLD/PIZZA HUT/TA P/P 144A 05.2500 06/01/2026	0.04%
Dynamic Risk Allocation Fund	MATTAMY GROUP CORP P/P 144A 06.8750 12/15/2023	0.04%
Dynamic Risk Allocation Fund	CHEMOURS CO 07.0000 05/15/2025	0.04%
Dynamic Risk Allocation Fund	PENSKE AUTOMOTIVE GROUP 05.5000 05/15/2026	0.04%
Dynamic Risk Allocation Fund	ENTERCOM MEDIA CORP P/P 144A 07.2500 11/01/2024	0.04%
Dynamic Risk Allocation Fund	MR PRICE GROUP LTD	0.04%
Dynamic Risk Allocation Fund	HINDUSTAN PETROLEUM CORP	0.04%
Dynamic Risk Allocation Fund	AMGEN INC 04.6630 06/15/2051	0.04%
Dynamic Risk Allocation Fund	MWST 2018-W1 A 03.2544 11/25/2051	0.04%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	WFRBS 2012-C10 XA IO P/P 144A 01.7032 12/15/2045	0.04%
Dynamic Risk Allocation Fund	BOYD GAMING CORP 06.3750 04/01/2026	0.04%
Dynamic Risk Allocation Fund	VODAFONE GROUP PLC USD 04.3750 05/30/2028	0.04%
Dynamic Risk Allocation Fund	COUSINS PROPERTIES INC	0.04%
Dynamic Risk Allocation Fund	WILLIAMS COMPANIES INC 04.3000 03/04/2024	0.04%
Dynamic Risk Allocation Fund	PQ CORP P/P 144A 05.7500 12/15/2025	0.04%
Dynamic Risk Allocation Fund	ERAC USA FINANCE LLC P/P 144A 05.6250 03/15/2042	0.04%
Dynamic Risk Allocation Fund	WFRBS 2013-C16 AS 04.6680 09/15/2046	0.04%
Dynamic Risk Allocation Fund	NEW RESIDENTIAL INVESTMENT	0.04%
Dynamic Risk Allocation Fund	JACK OHIO FIN LLC/FI P/P 144A 06.7500 11/15/2021	0.04%
Dynamic Risk Allocation Fund	GOLDEN NUGGET INC P/P 144A 06.7500 10/15/2024	0.04%
Dynamic Risk Allocation Fund	SIX FLAGS ENT P/P 144A 04.8750 07/31/2024	0.04%
Dynamic Risk Allocation Fund	MORGAN STANLEY 02.6500 01/27/2020	0.04%
Dynamic Risk Allocation Fund	KUMBA IRON ORE LTD	0.04%
Dynamic Risk Allocation Fund	CARRIAGE SVCS INC P/P 144A 06.6250 06/01/2026	0.04%
Dynamic Risk Allocation Fund	HUDBAY MINERALS INC P/P 144A 07.6250 01/15/2025	0.04%
Dynamic Risk Allocation Fund	AUTOMATION TOOLING S P/P 144A 06.5000 06/15/2023	0.04%
Dynamic Risk Allocation Fund	ITRON INC P/P 144A 05.0000 01/15/2026	0.04%
Dynamic Risk Allocation Fund	GREIF INC P/P 144A 06.5000 03/01/2027	0.04%
Dynamic Risk Allocation Fund	BANCO MACRO SA-ADR	0.04%
Dynamic Risk Allocation Fund	NETFLIX INC 04.8750 04/15/2028	0.04%
Dynamic Risk Allocation Fund	ARCELORMITTAL USD 07.0000 10/15/2039	0.04%
Dynamic Risk Allocation Fund	PANTHER BF AGGRE 2 P/P 144A 08.5000 05/15/2027	0.04%
Dynamic Risk Allocation Fund	KAJIMA CORP	0.04%
Dynamic Risk Allocation Fund	BUILDERS FIRSTSOURCE P/P 144A 05.6250 09/01/2024	0.04%
Dynamic Risk Allocation Fund	HYPERA SA	0.04%
Dynamic Risk Allocation Fund	NATIONSTAR MTG P/P 144A 08.1250 07/15/2023	0.04%
Dynamic Risk Allocation Fund	CAS 2014-C02 1M2 05.0044 05/25/2024	0.04%
Dynamic Risk Allocation Fund	CINEMARK USA INC 04.8750 06/01/2023	0.04%
Dynamic Risk Allocation Fund	ZHEN DING TECHNOLOGY HOLDING	0.04%
Dynamic Risk Allocation Fund	DAIWA HOUSE INDUSTRY CO LTD	0.04%
Dynamic Risk Allocation Fund	CBRE SERVICES INC 05.2500 03/15/2025	0.04%
Dynamic Risk Allocation Fund	CENOVUS ENERGY INC USD 06.7500 11/15/2039	0.04%
Dynamic Risk Allocation Fund	HOSPITALITY PROP TRUST 04.3750 02/15/2030	0.04%
Dynamic Risk Allocation Fund	APERGY CORP 06.3750 05/01/2026	0.04%
Dynamic Risk Allocation Fund	FISERV INC 04.2000 10/01/2028	0.04%
Dynamic Risk Allocation Fund	PEPSICO INC	0.04%
Dynamic Risk Allocation Fund	SUZUKEN CO LTD	0.04%
Dynamic Risk Allocation Fund	IRON MOUNTAIN INC P/P 144A 04.8750 09/15/2027	0.04%
Dynamic Risk Allocation Fund	HYATT HOTELS CORP 04.8500 03/15/2026	0.04%
Dynamic Risk Allocation Fund	GENERAL MOTORS FINL CO 04.0000 10/06/2026	0.04%
Dynamic Risk Allocation Fund	GETTY REALTY CORP	0.04%
Dynamic Risk Allocation Fund	THE WILLIAMS COMPANIES INC. 08.7500 03/15/2032	0.04%
Dynamic Risk Allocation Fund	WPX ENERGY INC 08.2500 08/01/2023	0.04%
Dynamic Risk Allocation Fund	PAR PHARMA INC P/P 144A 07.5000 04/01/2027	0.04%
Dynamic Risk Allocation Fund	COMM 2012-LC4 C 05.7227 12/10/2044	0.04%
Dynamic Risk Allocation Fund	SUGAR HSP GAMING P/P 144A 05.8750 05/15/2025	0.04%
Dynamic Risk Allocation Fund	US CONCRETE INC 06.3750 06/01/2024	0.04%
Dynamic Risk Allocation Fund	EQT CORP 03.9000 10/01/2027	0.04%
Dynamic Risk Allocation Fund	MFA FINANCIAL INC	0.04%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	ASCENT RESOURCES/AEU P/P 144A 10.0000 04/01/2022	0.04%
Dynamic Risk Allocation Fund	UNIVISION COMM P/P 144A 05.1250 02/15/2025	0.04%
Dynamic Risk Allocation Fund	HOCHTIEF AG	0.04%
Dynamic Risk Allocation Fund	NORTHROP GRUMMAN CORP 03.2500 01/15/2028	0.04%
Dynamic Risk Allocation Fund	KINDER MORGAN ENER PART 03.4500 02/15/2023	0.04%
Dynamic Risk Allocation Fund	PETRONAS CHEMICALS GROUP BHD	0.04%
Dynamic Risk Allocation Fund	GLP CAPITAL LP / FIN II 05.2500 06/01/2025	0.04%
Dynamic Risk Allocation Fund	GUANGZHOU R&F PROPERTIES - H	0.04%
Dynamic Risk Allocation Fund	GFL ENVIRONMENTA P/P 144A 08.5000 05/01/2027	0.04%
Dynamic Risk Allocation Fund	BRDCOM CRP / FIN 03.8750 01/15/2027	0.04%
Dynamic Risk Allocation Fund	CHESAPEAKE ENERGY CORPORATION 08.0000 01/15/2025	0.04%
Dynamic Risk Allocation Fund	GNR 2017-H22 EI IO 02.3774 10/20/2067	0.04%
Dynamic Risk Allocation Fund	AMC ENTERTAINMENT HLDGS 05.7500 06/15/2025	0.04%
Dynamic Risk Allocation Fund	AIG GLOBAL FUNDING P/P 144A 02.1500 07/02/2020	0.04%
Dynamic Risk Allocation Fund	WESTLAKE CHEMICAL CORP 04.3750 11/15/2047	0.04%
Dynamic Risk Allocation Fund	TORONTO-DOMINION BANK USD 03.6250 09/15/2031	0.04%
Dynamic Risk Allocation Fund	BRAND ENERGY & I P/P 144A 08.5000 07/15/2025	0.04%
Dynamic Risk Allocation Fund	HANESBRANDS INC P/P 144A 04.6250 05/15/2024	0.04%
Dynamic Risk Allocation Fund	CCO HLDGS LLC/CAP C P/P 144A 05.5000 05/01/2026	0.04%
Dynamic Risk Allocation Fund	QORVO INC 05.5000 07/15/2026	0.04%
Dynamic Risk Allocation Fund	FREEPORT-MCMORAN INC 06.8750 02/15/2023	0.04%
Dynamic Risk Allocation Fund	AMERICAN ELECTRIC POWER 04.3000 12/01/2028	0.04%
Dynamic Risk Allocation Fund	BEACON ROOFING SUPPL 06.3750 10/01/2023	0.04%
Dynamic Risk Allocation Fund	OCCIDENTAL PETROLEUM COR 04.4000 04/15/2046	0.04%
Dynamic Risk Allocation Fund	WYNDHAM HOTELS & RE P/P 144A 05.3750 04/15/2026	0.04%
Dynamic Risk Allocation Fund	MERCER INTL INC USD 06.5000 02/01/2024	0.04%
Dynamic Risk Allocation Fund	BRIGGS & STRATTON CORPORATION 06.8750 12/15/2020	0.04%
Dynamic Risk Allocation Fund	SAMSUNG SDS CO LTD	0.04%
Dynamic Risk Allocation Fund	CLEAR CHANNEL OUTDOOR HOLDIN	0.04%
Dynamic Risk Allocation Fund	ENTERCOM MEDIA CORP P/P 144A 06.5000 05/01/2027	0.04%
Dynamic Risk Allocation Fund	SERVICE CORP INTL 05.1250 06/01/2029	0.04%
Dynamic Risk Allocation Fund	CENTENE CORP 06.1250 02/15/2024	0.04%
Dynamic Risk Allocation Fund	KKR GROUP FINANCE CO P/P 144A 06.3750 09/29/2020	0.04%
Dynamic Risk Allocation Fund	GOEASY LTD P/P 144A 07.8750 11/01/2022	0.04%
Dynamic Risk Allocation Fund	ICAHN ENTER/FIN 06.7500 02/01/2024	0.04%
Dynamic Risk Allocation Fund	JAGUAR HL / PPDJ P/P 144A 06.3750 08/01/2023	0.04%
Dynamic Risk Allocation Fund	HOWARD HUGHES CORP P/P 144A 05.3750 03/15/2025	0.04%
Dynamic Risk Allocation Fund	SS&C TECH INC P/P 144A 05.5000 09/30/2027	0.04%
Dynamic Risk Allocation Fund	CHARTER COMM OPT LLC 05.3750 05/01/2047	0.04%
Dynamic Risk Allocation Fund	STEEL DYNAMICS INC 05.5000 10/01/2024	0.04%
Dynamic Risk Allocation Fund	LIVE NATION ENTERTAI P/P 144A 05.6250 03/15/2026	0.04%
Dynamic Risk Allocation Fund	ENBRIDGE INC USD 04.2500 12/01/2026	0.03%
Dynamic Risk Allocation Fund	NRG P/P 144A 03.7500 06/15/2024	0.03%
Dynamic Risk Allocation Fund	PENSKE AUTO GRP INC 05.7500 10/01/2022	0.03%
Dynamic Risk Allocation Fund	CELANESE US HOLDINGS LLC 04.6250 11/15/2022	0.03%
Dynamic Risk Allocation Fund	SABRE GLBL INC P/P 144A 05.3750 04/15/2023	0.03%
Dynamic Risk Allocation Fund	SPECTRUM BRANDS INC 06.1250 12/15/2024	0.03%
Dynamic Risk Allocation Fund	IHEARTCOMMUNICATIONS INC 08.3750 05/01/2027	0.03%
Dynamic Risk Allocation Fund	AUTONATION INC. 05.5000 02/01/2020	0.03%
Dynamic Risk Allocation Fund	SOUTH32 LTD	0.03%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	AIR LEASE CORP 03.6250 04/01/2027	0.03%
Dynamic Risk Allocation Fund	ICAHN ENTERPRISES/FI 06.2500 02/01/2022	0.03%
Dynamic Risk Allocation Fund	CPG MERGER SUB LLC P/P 144A 08.0000 10/01/2021	0.03%
Dynamic Risk Allocation Fund	TALLGRASS NRG PRTNR P/P 144A 05.5000 01/15/2028	0.03%
Dynamic Risk Allocation Fund	HCA INC 04.1250 06/15/2029	0.03%
Dynamic Risk Allocation Fund	DUKE ENERGY CORP 03.1500 08/15/2027	0.03%
Dynamic Risk Allocation Fund	TAYLOR WIMPEY PLC	0.03%
Dynamic Risk Allocation Fund	FUKUOKA FINANCIAL GROUP INC	0.03%
Dynamic Risk Allocation Fund	CGCMT 2012-GC8 XA IO P/P 144A 01.9387 09/10/2045	0.03%
Dynamic Risk Allocation Fund	L3 TECHNOLOGIES INC 03.8500 12/15/2026	0.03%
Dynamic Risk Allocation Fund	TRANSCANADA TRUST USD 05.3000 03/15/2077	0.03%
Dynamic Risk Allocation Fund	WEEKLEY HOMES LLC 06.0000 02/01/2023	0.03%
Dynamic Risk Allocation Fund	JELD-WEN INC P/P 144A 04.6250 12/15/2025	0.03%
Dynamic Risk Allocation Fund	QUALICORP CONS E CORR SEG SA	0.03%
Dynamic Risk Allocation Fund	CVS HEALTH CORP 04.7800 03/25/2038	0.03%
Dynamic Risk Allocation Fund	ASP AMC MERGER SUB P/P 144A 08.0000 05/15/2025	0.03%
Dynamic Risk Allocation Fund	PLANTRONICS INC P/P 144A 05.5000 05/31/2023	0.03%
Dynamic Risk Allocation Fund	HOME PRODUCT CENTER PCL-FOR	0.03%
Dynamic Risk Allocation Fund	STAPLES INC P/P 144A 10.7500 04/15/2027	0.03%
Dynamic Risk Allocation Fund	BANCO SANTANDER MEXICO SA IN	0.03%
Dynamic Risk Allocation Fund	WELLS FARGO & COMPANY 05.8750 12/29/2049	0.03%
Dynamic Risk Allocation Fund	CROWN RESORTS LTD	0.03%
Dynamic Risk Allocation Fund	WASHINGTON REIT	0.03%
Dynamic Risk Allocation Fund	GNR 2017-162 QI IO 05.0000 10/11/2047	0.03%
Dynamic Risk Allocation Fund	TMS INTL CORP P/P 144A 07.2500 08/15/2025	0.03%
Dynamic Risk Allocation Fund	PRESIDENT CHAIN STORE CORP	0.03%
Dynamic Risk Allocation Fund	SUMITOMO MITSUI TRUST HOLDIN	0.03%
Dynamic Risk Allocation Fund	NEXT PLC	0.03%
Dynamic Risk Allocation Fund	CBS CORP 02.9000 01/15/2027	0.03%
Dynamic Risk Allocation Fund	ERAC USA FINANCE LLC P/P 144A 04.5000 02/15/2045	0.03%
Dynamic Risk Allocation Fund	ANGLO AMERICAN PLATINUM LTD	0.03%
Dynamic Risk Allocation Fund	DEUTSCHE BOERSE AG	0.03%
Dynamic Risk Allocation Fund	FOSUN INTERNATIONAL	0.03%
Dynamic Risk Allocation Fund	GLENCORE FUNDING LLC P/P 144A 04.6250 04/29/2024	0.03%
Dynamic Risk Allocation Fund	WFRBS 2011-C5 XA IO P/P 144A 01.8857 11/15/2044	0.03%
Dynamic Risk Allocation Fund	FUJITSU LTD	0.03%
Dynamic Risk Allocation Fund	SINOTRUK HONG KONG LTD	0.03%
Dynamic Risk Allocation Fund	GNR 2016-123 LI IO 03.5000 03/20/2044	0.03%
Dynamic Risk Allocation Fund	GNR 2015-H26 DI IO 01.9125 10/20/2065	0.03%
Dynamic Risk Allocation Fund	COOPERATIEVE RABOBANK UA USD 05.2500 05/24/2041	0.03%
Dynamic Risk Allocation Fund	NEUBERGER BERMAN GRP P/P 144A 04.8750 04/15/2045	0.03%
Dynamic Risk Allocation Fund	ALFRESA HOLDINGS CORP	0.03%
Dynamic Risk Allocation Fund	INTL FLAVOR & FRAGRANCES 04.4500 09/26/2028	0.03%
Dynamic Risk Allocation Fund	GUANGZHOU BAIYUNSHAN PHARM-H	0.03%
Dynamic Risk Allocation Fund	CLEAR CHANNEL WORLD P/P 144A 09.2500 02/15/2024	0.03%
Dynamic Risk Allocation Fund	EL PASO NATURAL GAS 08.3750 06/15/2032	0.03%
Dynamic Risk Allocation Fund	NUTRIEN LTD. USD 04.2000 04/01/2029	0.03%
Dynamic Risk Allocation Fund	SPECTRA ENERGY PARTNERS 03.3750 10/15/2026	0.03%
Dynamic Risk Allocation Fund	DNB NOR ASA	0.03%
Dynamic Risk Allocation Fund	VISTRA ENERGY CORP P/P 144A 08.1250 01/30/2026	0.03%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	CNO FINANCIAL GROUP INC 05.2500 05/30/2025	0.03%
Dynamic Risk Allocation Fund	MEDIPAL HOLDINGS CORP	0.03%
Dynamic Risk Allocation Fund	ROBERTSHAW US HOLDING L+350 06.0000 02/28/2025	0.03%
Dynamic Risk Allocation Fund	NRG ENERGY INC 06.6250 01/15/2027	0.03%
Dynamic Risk Allocation Fund	MGP ESCROW ISSUER/CO 05.6250 05/01/2024	0.03%
Dynamic Risk Allocation Fund	SWISSCOM AG-REG	0.03%
Dynamic Risk Allocation Fund	GRUPO FINANCIERO BANORTE-O	0.03%
Dynamic Risk Allocation Fund	REALTY INCOME CORP	0.03%
Dynamic Risk Allocation Fund	RADIANT OPTO-ELECTRONICS COR	0.03%
Dynamic Risk Allocation Fund	CBRE SERVICES INC 04.8750 03/01/2026	0.03%
Dynamic Risk Allocation Fund	MOLINA HEALTHCARE IN 05.3750 11/15/2022	0.03%
Dynamic Risk Allocation Fund	CBS OUT AMER CAP LLC 05.8750 03/15/2025	0.03%
Dynamic Risk Allocation Fund	TRI POINTE GROUP / HOMES 05.8750 06/15/2024	0.03%
Dynamic Risk Allocation Fund	SERVICE CORP INTL 05.3750 05/15/2024	0.03%
Dynamic Risk Allocation Fund	BECTON DICKINSON AND CO 03.7000 06/06/2027	0.03%
Dynamic Risk Allocation Fund	GENERAL DYNAMICS CORP	0.03%
Dynamic Risk Allocation Fund	RESIDEO FUNDING INC P/P 144A 06.1250 11/01/2026	0.03%
Dynamic Risk Allocation Fund	BOSTON PROPERTIES INC	0.03%
Dynamic Risk Allocation Fund	WFRBS 2012-C6 D P/P 144A 05.7679 04/15/2045	0.03%
Dynamic Risk Allocation Fund	BOC HONG KONG HOLDINGS LTD	0.03%
Dynamic Risk Allocation Fund	SIRIUS XM RADIO INC P/P 144A 06.0000 07/15/2024	0.03%
Dynamic Risk Allocation Fund	IPALCO ENTPRS IN 03.7000 09/01/2024	0.03%
Dynamic Risk Allocation Fund	MERCK & CO INC 03.7000 02/10/2045	0.03%
Dynamic Risk Allocation Fund	FHR 3829 AS IO 04.5558 03/15/2041	0.03%
Dynamic Risk Allocation Fund	TRANSDIGM INC 06.3750 06/15/2026	0.03%
Dynamic Risk Allocation Fund	1011778 BC / NEW RED P/P 144A 04.6250 01/15/2022	0.03%
Dynamic Risk Allocation Fund	BMW US CAPITAL LLC P/P 144A 02.8000 04/11/2026	0.03%
Dynamic Risk Allocation Fund	KRATON POLYMERS LLC/ P/P 144A 07.0000 04/15/2025	0.03%
Dynamic Risk Allocation Fund	JPMORGAN CHASE & CO 05.3000 12/29/2049	0.03%
Dynamic Risk Allocation Fund	ROBERTSHAW TL 2L L+800 10.4375 02/28/2026	0.03%
Dynamic Risk Allocation Fund	EQUINOR ASA USD 02.9000 11/08/2020	0.03%
Dynamic Risk Allocation Fund	COVEY PARK ENERGY LL P/P 144A 07.5000 05/15/2025	0.03%
Dynamic Risk Allocation Fund	BOMBARDIER INC P/P 144A 07.8750 04/15/2027	0.03%
Dynamic Risk Allocation Fund	EOG RESOURCES INC 02.6250 03/15/2023	0.03%
Dynamic Risk Allocation Fund	CALPINE CORP P/P 144A 05.2500 06/01/2026	0.03%
Dynamic Risk Allocation Fund	FREEDOM MTGE CORP P/P 144A 08.1250 11/15/2024	0.03%
Dynamic Risk Allocation Fund	CROWN CASTLE INTL CORP 03.7000 06/15/2026	0.03%
Dynamic Risk Allocation Fund	LOUISIANA-PACIFIC CORPORATION 04.8750 09/15/2024	0.03%
Dynamic Risk Allocation Fund	CANTOR FITZGERALD LP P/P 144A 07.8750 10/15/2019	0.03%
Dynamic Risk Allocation Fund	BANK OF MONTREAL USD 03.1000 04/13/2021	0.03%
Dynamic Risk Allocation Fund	REGIONS FINANCIAL CORP 02.7500 08/14/2022	0.03%
Dynamic Risk Allocation Fund	NEWELL BRANDS INC 04.2000 04/01/2026	0.03%
Dynamic Risk Allocation Fund	SPY 20200117 P 230.00CITI	0.03%
Dynamic Risk Allocation Fund	COMCAST CORP 03.3750 02/15/2025	0.03%
Dynamic Risk Allocation Fund	SMILES FIDELIDADE SA	0.03%
Dynamic Risk Allocation Fund	BANDAI NAMCO HOLDINGS INC	0.03%
Dynamic Risk Allocation Fund	JELD-WEN INC P/P 144A 04.8750 12/15/2027	0.03%
Dynamic Risk Allocation Fund	CWALT 2007-OH1 A1D 02.6144 04/25/2047	0.03%
Dynamic Risk Allocation Fund	BANCO SANTANDER-CHILE-ADR	0.03%
Dynamic Risk Allocation Fund	CAS 2014-C04 1M2 07.3044 11/25/2024	0.03%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	SHIRE ACQ INV IE 03.2000 09/23/2026	0.03%
Dynamic Risk Allocation Fund	CITY OFFICE REIT INC	0.03%
Dynamic Risk Allocation Fund	WIPRO LTD	0.03%
Dynamic Risk Allocation Fund	VISTRA OPERATION P/P 144A 04.3000 07/15/2029	0.03%
Dynamic Risk Allocation Fund	POMEGRANATE MERGER S P/P 144A 09.7500 05/01/2023	0.03%
Dynamic Risk Allocation Fund	SHINHAN FINANCIAL GROUP LTD	0.03%
Dynamic Risk Allocation Fund	IHS MARKIT LTD USD 04.7500 08/01/2028	0.03%
Dynamic Risk Allocation Fund	GAIL INDIA LTD	0.03%
Dynamic Risk Allocation Fund	CHEMOURS CO 05.3750 05/15/2027	0.03%
Dynamic Risk Allocation Fund	PENN NATIONAL GAMING P/P 144A 05.6250 01/15/2027	0.03%
Dynamic Risk Allocation Fund	ANTERO RESOURCES COR 05.6250 06/01/2023	0.03%
Dynamic Risk Allocation Fund	WESTROCK MWV LLC 08.2000 01/15/2030	0.03%
Dynamic Risk Allocation Fund	APPLE INC 02.8500 05/06/2021	0.03%
Dynamic Risk Allocation Fund	JARDINE CYCLE & CARRIAGE LTD	0.03%
Dynamic Risk Allocation Fund	TRANSOCEAN PONTUS LT P/P 144A 06.1250 08/01/2025	0.03%
Dynamic Risk Allocation Fund	NIELSEN CO LUXEM P/P 144A 05.0000 02/01/2025	0.03%
Dynamic Risk Allocation Fund	ROYAL BANK OF CANADA USD 04.6500 01/27/2026	0.03%
Dynamic Risk Allocation Fund	NBCUNIVERSAL MEDIA LLC 05.1500 04/30/2020	0.03%
Dynamic Risk Allocation Fund	JOHNSON CONTROLS INTL PL 04.9500 07/02/2064	0.03%
Dynamic Risk Allocation Fund	WOLVERINE WORLD WIDE P/P 144A 05.0000 09/01/2026	0.03%
Dynamic Risk Allocation Fund	WAMU 2005-AR10 1A3 04.1000 09/25/2035	0.03%
Dynamic Risk Allocation Fund	SM ENERGY CO 05.0000 01/15/2024	0.03%
Dynamic Risk Allocation Fund	AVERY DENNISON CORP	0.03%
Dynamic Risk Allocation Fund	REVLON CONS TLB L+350 06.0469 09/07/2023	0.03%
Dynamic Risk Allocation Fund	DEUTSCHE POST AG-REG	0.03%
Dynamic Risk Allocation Fund	CAPITEC BANK HOLDINGS LTD	0.03%
Dynamic Risk Allocation Fund	HUNTINGTON BANCSHARES 04.3500 02/04/2023	0.03%
Dynamic Risk Allocation Fund	CROWN CORK & SEAL CO INC 07.3750 12/15/2026	0.03%
Dynamic Risk Allocation Fund	CALIFORNIA RESOURC TL L+475 07.1524 12/31/2022	0.03%
Dynamic Risk Allocation Fund	JAZZ PHARMACEUTICALS PLC	0.03%
Dynamic Risk Allocation Fund	DUKE ENERGY OHIO INC 03.6500 02/01/2029	0.03%
Dynamic Risk Allocation Fund	ZOETIS INC 03.9000 08/20/2028	0.03%
Dynamic Risk Allocation Fund	ZHONGSHENG GROUP HOLDINGS	0.03%
Dynamic Risk Allocation Fund	MSBAM 2014-C17 XA IO 01.2783 08/15/2047	0.03%
Dynamic Risk Allocation Fund	WATERS CORP	0.03%
Dynamic Risk Allocation Fund	TELKOM SA SOC LTD	0.03%
Dynamic Risk Allocation Fund	COMCAST CORP 03.9690 11/01/2047	0.03%
Dynamic Risk Allocation Fund	SG HOLDINGS CO LTD	0.03%
Dynamic Risk Allocation Fund	ENEL AMERICAS SA-ADR	0.03%
Dynamic Risk Allocation Fund	PFIZER INC 03.0000 12/15/2026	0.03%
Dynamic Risk Allocation Fund	CHINA RESOURCES SANJIU MEDICAL & PHARMA 144A REGS 01/29/2020	0.03%
Dynamic Risk Allocation Fund	BERKSHIRE HATHAWAY E 03.8000 07/15/2048	0.03%
Dynamic Risk Allocation Fund	YUANTA FINANCIAL HOLDING CO	0.03%
Dynamic Risk Allocation Fund	APPLE INC 04.3750 05/13/2045	0.03%
Dynamic Risk Allocation Fund	AUROBINDO PHARMA LTD	0.03%
Dynamic Risk Allocation Fund	VERIZON COMM 04.6720 03/15/2055	0.03%
Dynamic Risk Allocation Fund	GSA 2007-6 1A1 02.5244 05/25/2047	0.03%
Dynamic Risk Allocation Fund	NETFLIX INC P/P 144A 06.3750 05/15/2029	0.03%
Dynamic Risk Allocation Fund	COMM 2013-CR11 XA IO 01.1005 08/10/2050	0.03%
Dynamic Risk Allocation Fund	CISCO SYSTEMS INC 02.5000 09/20/2026	0.03%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	CHARTER COMM OPT LLC 04.9080 07/23/2025	0.03%
Dynamic Risk Allocation Fund	CROWN CASTLE INTL CORP 03.6500 09/01/2027	0.03%
Dynamic Risk Allocation Fund	CNO FINANCIAL GROUP INC 05.2500 05/30/2029	0.02%
Dynamic Risk Allocation Fund	FOX CORP P/P 144A 04.0300 01/25/2024	0.02%
Dynamic Risk Allocation Fund	USA COMPRESSION PART 06.8750 04/01/2026	0.02%
Dynamic Risk Allocation Fund	TRIPOD TECHNOLOGY CORP	0.02%
Dynamic Risk Allocation Fund	SABINE PASS LIQUEF 05.0000 03/15/2027	0.02%
Dynamic Risk Allocation Fund	P/P 144A 06.8750 08/15/2026	0.02%
Dynamic Risk Allocation Fund	SURGUTNEFTEGAS-PREFERENCE	0.02%
Dynamic Risk Allocation Fund	ANHEUSER-BUSCH INBEV WOR 04.7500 01/23/2029	0.02%
Dynamic Risk Allocation Fund	VISTRA OPERATIONS CO P/P 144A 05.5000 09/01/2026	0.02%
Dynamic Risk Allocation Fund	VISTRA OPERATION P/P 144A 03.5500 07/15/2024	0.02%
Dynamic Risk Allocation Fund	NOBLE HLDG INTL LTD P/P 144A 07.8750 02/01/2026	0.02%
Dynamic Risk Allocation Fund	VISTRA OPERATIONS CO P/P 144A 05.6250 02/15/2027	0.02%
Dynamic Risk Allocation Fund	COLRUYT SA	0.02%
Dynamic Risk Allocation Fund	SARTORIUS STEDIM BIOTECH	0.02%
Dynamic Risk Allocation Fund	ESSEX PROPERTY TRUST INC	0.02%
Dynamic Risk Allocation Fund	AVAYA HOLDINGS CORP	0.02%
Dynamic Risk Allocation Fund	NRG ENERGY INC P/P 144A 05.2500 06/15/2029	0.02%
Dynamic Risk Allocation Fund	REGENCY ENERGY P 04.5000 11/01/2023	0.02%
Dynamic Risk Allocation Fund	REPUBLIC OF VENEZUELA REGS 08.2500 10/13/2024	0.02%
Dynamic Risk Allocation Fund	TENET HEALTHCARE P/P 144A 06.2500 02/01/2027	0.02%
Dynamic Risk Allocation Fund	DAELIM INDUSTRIAL CO LTD	0.02%
Dynamic Risk Allocation Fund	BP CAPITAL MARKETS PLC USD 01.7680 09/19/2019	0.02%
Dynamic Risk Allocation Fund	TENET HEALTHCARE 04.6250 07/15/2024	0.02%
Dynamic Risk Allocation Fund	HOLOGIC INC P/P 144A 04.3750 10/15/2025	0.02%
Dynamic Risk Allocation Fund	MOLINA HEALTHCARE IN P/P 144A 04.8750 06/15/2025	0.02%
Dynamic Risk Allocation Fund	ISTAR INC 06.0000 04/01/2022	0.02%
Dynamic Risk Allocation Fund	CROWN AMER/CAP 04.7500 02/01/2026	0.02%
Dynamic Risk Allocation Fund	CENTENE ESCROW I CO P/P 144A 05.3750 06/01/2026	0.02%
Dynamic Risk Allocation Fund	AES CORP/THE 04.5000 03/15/2023	0.02%
Dynamic Risk Allocation Fund	GLOBALWAFERS CO LTD	0.02%
Dynamic Risk Allocation Fund	BOYD GAMING CORPORATION 06.0000 08/15/2026	0.02%
Dynamic Risk Allocation Fund	DENBURY RESOURCES IN P/P 144A 09.0000 05/15/2021	0.02%
Dynamic Risk Allocation Fund	S&P GLOBAL INC 04.4000 02/15/2026	0.02%
Dynamic Risk Allocation Fund	BAUSCH HLTH COS INC P/P 144A 07.2500 05/30/2029	0.02%
Dynamic Risk Allocation Fund	GLADSTONE COMMERCIAL CORP	0.02%
Dynamic Risk Allocation Fund	SERVICE CORPORATION INTL 04.6250 12/15/2027	0.02%
Dynamic Risk Allocation Fund	KFC HLD/PIZZA HUT/TA P/P 144A 04.7500 06/01/2027	0.02%
Dynamic Risk Allocation Fund	SWISS LIFE HOLDING AG-REG	0.02%
Dynamic Risk Allocation Fund	LEVEL 3 FINANCING INC 05.6250 02/01/2023	0.02%
Dynamic Risk Allocation Fund	ABC SUPPLY CO INC P/P 144A 05.7500 12/15/2023	0.02%
Dynamic Risk Allocation Fund	GARTNER INC P/P 144A 05.1250 04/01/2025	0.02%
Dynamic Risk Allocation Fund	ESH HOSPITALITY INC P/P 144A 05.2500 05/01/2025	0.02%
Dynamic Risk Allocation Fund	ALLIANT HOLD / CO-IS P/P 144A 08.2500 08/01/2023	0.02%
Dynamic Risk Allocation Fund	CREDIT ACCEPTANC P/P 144A 06.6250 03/15/2026	0.02%
Dynamic Risk Allocation Fund	WELLCARE HEALTH PLANS 05.2500 04/01/2025	0.02%
Dynamic Risk Allocation Fund	INFOSYS LTD	0.02%
Dynamic Risk Allocation Fund	ESSITY AKTIEBOLAG-B	0.02%
Dynamic Risk Allocation Fund	FORMOSA CHEMICALS & FIBRE	0.02%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	L3 TECHNOLOGIES INC 04.4000 06/15/2028	0.02%
Dynamic Risk Allocation Fund	DASSAULT AVIATION SA	0.02%
Dynamic Risk Allocation Fund	NINE ENERGY SERVICE P/P 144A 08.7500 11/01/2023	0.02%
Dynamic Risk Allocation Fund	WANT WANT CHINA HOLDINGS LTD	0.02%
Dynamic Risk Allocation Fund	INDUSTRIAL BANK OF KOREA	0.02%
Dynamic Risk Allocation Fund	BEACON ROOFING SUPP P/P 144A 04.8750 11/01/2025	0.02%
Dynamic Risk Allocation Fund	ROSE ROCK MIDSTREAM/ 05.6250 07/15/2022	0.02%
Dynamic Risk Allocation Fund	WALGREENS BOOTS ALLIANCE 03.3000 11/18/2021	0.02%
Dynamic Risk Allocation Fund	VERMILION ENERGY INC P/P 144A 05.6250 03/15/2025	0.02%
Dynamic Risk Allocation Fund	PARK-OHIO INDUSTRIES INC 06.6250 04/15/2027	0.02%
Dynamic Risk Allocation Fund	MERCER INTL INC USD 05.5000 01/15/2026	0.02%
Dynamic Risk Allocation Fund	TRANSOCEAN SENTR P/P 144A 05.3750 05/15/2023	0.02%
Dynamic Risk Allocation Fund	MIDAMERICAN FUNDING LLC 06.9270 03/01/2029	0.02%
Dynamic Risk Allocation Fund	NATIONSTAR MORT/ 06.5000 07/01/2021	0.02%
Dynamic Risk Allocation Fund	ANHEUSER-BUSCH INBEV WOR 05.5500 01/23/2049	0.02%
Dynamic Risk Allocation Fund	IOS.FN30.350.14 R USL1M P 01/12/45 CS	0.02%
Dynamic Risk Allocation Fund	OASIS PETROLEUM INC P/P 144A 06.2500 05/01/2026	0.02%
Dynamic Risk Allocation Fund	MALLINCKRODT FIN/SB P/P 144A 05.5000 04/15/2025	0.02%
Dynamic Risk Allocation Fund	MLMI 2005-A2 A2 04.4525 02/25/2035	0.02%
Dynamic Risk Allocation Fund	DISH NETWORK CV 03.3750 08/15/2026	0.02%
Dynamic Risk Allocation Fund	BERKELEY GROUP HOLDINGS/THE	0.02%
Dynamic Risk Allocation Fund	ANTERO RESOURCES 05.3750 11/01/2021	0.02%
Dynamic Risk Allocation Fund	SM ENERGY CO 06.1250 11/15/2022	0.02%
Dynamic Risk Allocation Fund	PETROBRAS GLOBAL FINANCE USD 06.1250 01/17/2022	0.02%
Dynamic Risk Allocation Fund	SHIRE ACQ INV IRELAND DA USD 02.8750 09/23/2023	0.02%
Dynamic Risk Allocation Fund	ENERGY TRANSFER OPERATNG 05.2000 02/01/2022	0.02%
Dynamic Risk Allocation Fund	AT&T INC 02.9500 07/15/2026	0.02%
Dynamic Risk Allocation Fund	WHITING PETROLEUM CORP 06.6250 01/15/2026	0.02%
Dynamic Risk Allocation Fund	WESTROCK MWV LLC 07.9500 02/15/2031	0.02%
Dynamic Risk Allocation Fund	KINDER MORGAN ENER PART 05.4000 09/01/2044	0.02%
Dynamic Risk Allocation Fund	HSBC HOLDINGS PLC	0.02%
Dynamic Risk Allocation Fund	CIA CERVECERIAS UNI-SPON ADR	0.02%
Dynamic Risk Allocation Fund	CHS/COMMUNITY HEALTH P/P 144A 08.0000 03/15/2026	0.02%
Dynamic Risk Allocation Fund	KEURIG DR PEPPER INC 04.4170 05/25/2025	0.02%
Dynamic Risk Allocation Fund	OTP BANK RT	0.02%
Dynamic Risk Allocation Fund	POWSZECHNY ZAKLAD UBEZPIECZE	0.02%
Dynamic Risk Allocation Fund	ASCENT RESOURCES/AR P/P 144A 07.0000 11/01/2026	0.02%
Dynamic Risk Allocation Fund	FREEMPORT-MCMORAN INC 05.4500 03/15/2043	0.02%
Dynamic Risk Allocation Fund	VERIZON COMMUNICATIONS 04.4000 11/01/2034	0.02%
Dynamic Risk Allocation Fund	NUTRIEN LTD USD 04.1250 03/15/2035	0.02%
Dynamic Risk Allocation Fund	CHESAPEAKE ENERGY CORP 08.0000 06/15/2027	0.02%
Dynamic Risk Allocation Fund	IHEARTCOMMUNICATIONS INC 06.3750 05/01/2026	0.02%
Dynamic Risk Allocation Fund	SK TELECOM	0.02%
Dynamic Risk Allocation Fund	NASPERS LTD-N SHS	0.02%
Dynamic Risk Allocation Fund	ANHEUSER-BUSCH INBEV WOR 04.1500 01/23/2025	0.02%
Dynamic Risk Allocation Fund	JO-ANN STORES TL L+500 07.5915 10/16/2023	0.02%
Dynamic Risk Allocation Fund	CITIGROUP INC 03.8870 01/10/2028	0.02%
Dynamic Risk Allocation Fund	TRANSOCEAN POSEIDON P/P 144A 06.8750 02/01/2027	0.02%
Dynamic Risk Allocation Fund	LENNAR CORP 05.8750 11/15/2024	0.02%
Dynamic Risk Allocation Fund	TARGA RESOURCES PART P/P 144A 06.5000 07/15/2027	0.02%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	MSBAM 2013-C12 XA IO 00.7713 10/15/2046	0.02%
Dynamic Risk Allocation Fund	CAS 2019-R02 1M2 04.7044 08/25/2031	0.02%
Dynamic Risk Allocation Fund	SHERWIN-WILLIAMS CO 03.4500 06/01/2027	0.02%
Dynamic Risk Allocation Fund	VIPSHOP HOLDINGS LTD - ADR	0.02%
Dynamic Risk Allocation Fund	JOSEPH T RYERSON & S P/P 144A 11.0000 05/15/2022	0.02%
Dynamic Risk Allocation Fund	BANK OF AMERICA CORP 06.5000 10/29/2049	0.02%
Dynamic Risk Allocation Fund	APPLE INC 04.2500 02/09/2047	0.02%
Dynamic Risk Allocation Fund	BOMBARDIER INC P/P 144A 08.7500 12/01/2021	0.02%
Dynamic Risk Allocation Fund	ZEKELMAN IND INC P/P 144A 09.8750 06/15/2023	0.02%
Dynamic Risk Allocation Fund	NRG ENERGY INC 05.7500 01/15/2028	0.02%
Dynamic Risk Allocation Fund	BAUSCH HLTH COS INC P/P 144A 05.7500 08/15/2027	0.02%
Dynamic Risk Allocation Fund	SPRINGLEAF FINANCE CORP 07.1250 03/15/2026	0.02%
Dynamic Risk Allocation Fund	WELLCARE HLTH PLANS P/P 144A 05.3750 08/15/2026	0.02%
Dynamic Risk Allocation Fund	BANK OF CHINA LTD-H	0.02%
Dynamic Risk Allocation Fund	S&P GLOBAL INC 02.9500 01/22/2027	0.02%
Dynamic Risk Allocation Fund	PETROLEOS DE VEN P/P 144A 06.0000 11/15/2026	0.02%
Dynamic Risk Allocation Fund	CALPINE CORP P/P 144A 05.8750 01/15/2024	0.02%
Dynamic Risk Allocation Fund	BAUSCH HLTH COS INC P/P 144A 05.5000 11/01/2025	0.02%
Dynamic Risk Allocation Fund	ENERGIZER HLDG INC P/P 144A 06.3750 07/15/2026	0.02%
Dynamic Risk Allocation Fund	KKR GROUP FIN CO III P/P 144A 05.1250 06/01/2044	0.02%
Dynamic Risk Allocation Fund	BOLIDEN AB	0.02%
Dynamic Risk Allocation Fund	CENTENE CORP 04.7500 05/15/2022	0.02%
Dynamic Risk Allocation Fund	JOHNSON CONTROLS INTL PL 04.5000 02/15/2047	0.02%
Dynamic Risk Allocation Fund	MGM GROWTH/MGM FINANCE 04.5000 01/15/2028	0.02%
Dynamic Risk Allocation Fund	ICAHN ENTERPRISES/FI 05.8750 02/01/2022	0.02%
Dynamic Risk Allocation Fund	HYUNDAI MOBIS CO LTD	0.02%
Dynamic Risk Allocation Fund	APPLE INC 02.0000 05/06/2020	0.02%
Dynamic Risk Allocation Fund	KOREA ZINC CO LTD	0.02%
Dynamic Risk Allocation Fund	COMMSCOPE INC P/P 144A 06.0000 03/01/2026	0.02%
Dynamic Risk Allocation Fund	BWAY HOLDING CO P/P 144A 05.5000 04/15/2024	0.02%
Dynamic Risk Allocation Fund	WMG ACQUISITION CORP P/P 144A 05.0000 08/01/2023	0.02%
Dynamic Risk Allocation Fund	INFOR US INC 06.5000 05/15/2022	0.02%
Dynamic Risk Allocation Fund	KFC HLD/PIZZA HUT/TA P/P 144A 05.0000 06/01/2024	0.02%
Dynamic Risk Allocation Fund	STEEL DYNAMICS INC 05.0000 12/15/2026	0.02%
Dynamic Risk Allocation Fund	VISTRA OPERATION P/P 144A 05.0000 07/31/2027	0.02%
Dynamic Risk Allocation Fund	AMERICAN TOWER CORP 03.1250 01/15/2027	0.02%
Dynamic Risk Allocation Fund	CLEAN HARBORS INC P/P 144A 04.8750 07/15/2027	0.02%
Dynamic Risk Allocation Fund	CREDIT ACCEPTANC 07.3750 03/15/2023	0.02%
Dynamic Risk Allocation Fund	FIFTH THIRD BANCORP 05.1000 12/29/2049	0.02%
Dynamic Risk Allocation Fund	ELDORADO RESORTS INC 07.0000 08/01/2023	0.02%
Dynamic Risk Allocation Fund	AMSTED INDUSTRIES P/P 144A 05.6250 07/01/2027	0.02%
Dynamic Risk Allocation Fund	WPX ENERGY INC 05.7500 06/01/2026	0.02%
Dynamic Risk Allocation Fund	ELECTRICITY GEN PUB CO-FOR R	0.02%
Dynamic Risk Allocation Fund	VERTIV GROUP CORP P/P 144A 09.2500 10/15/2024	0.02%
Dynamic Risk Allocation Fund	TOWNSQUARE MEDIA INC P/P 144A 06.5000 04/01/2023	0.02%
Dynamic Risk Allocation Fund	EMPIRE STATE REALTY TRUST-A	0.02%
Dynamic Risk Allocation Fund	RHB BANK BHD	0.02%
Dynamic Risk Allocation Fund	SABINE PASS LIQUEFACTION 04.2000 03/15/2028	0.02%
Dynamic Risk Allocation Fund	VERTIV INT HOLD CORP P/P 144A 12.0000 02/15/2022	0.02%
Dynamic Risk Allocation Fund	ALIMENTATION COUCHE-TARD 3.550000 07/26/2027	0.02%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	SESI LLC 07.1250 12/15/2021	0.02%
Dynamic Risk Allocation Fund	ANHEUSER-BUSCH CO/IN 03.6500 02/01/2026	0.02%
Dynamic Risk Allocation Fund	MITSUBISHI UFJ LEASE & FINAN	0.02%
Dynamic Risk Allocation Fund	COX COMM INC P/P 144A 03.5000 08/15/2027	0.02%
Dynamic Risk Allocation Fund	CROWN CASTLE INTL CORP 03.8000 02/15/2028	0.02%
Dynamic Risk Allocation Fund	TRONOX FINANCE PLC P/P 144A 05.7500 10/01/2025	0.02%
Dynamic Risk Allocation Fund	CALIFORNIA RESOURCES 05.0000 01/15/2020	0.02%
Dynamic Risk Allocation Fund	GLOW ENERGY PCL - FOREIGN	0.02%
Dynamic Risk Allocation Fund	TISCO FINANCIAL-FOREIGN	0.02%
Dynamic Risk Allocation Fund	PINNACLE WEST CAPITAL	0.02%
Dynamic Risk Allocation Fund	CELANESE US HOLDINGS LLC 03.5000 05/08/2024	0.02%
Dynamic Risk Allocation Fund	INTERNATIONAL PAPER CO 03.0000 02/15/2027	0.02%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CS	0.02%
Dynamic Risk Allocation Fund	SM ENERGY CO 06.6250 01/15/2027	0.02%
Dynamic Risk Allocation Fund	WESFARMERS LTD	0.02%
Dynamic Risk Allocation Fund	MMC NORILSK NICKEL PJSC-ADR	0.02%
Dynamic Risk Allocation Fund	CBS CORP 04.6000 01/15/2045	0.02%
Dynamic Risk Allocation Fund	HM SAMPOERNA TBK PT	0.02%
Dynamic Risk Allocation Fund	BROTHER INDUSTRIES LTD	0.02%
Dynamic Risk Allocation Fund	TCI CO LTD	0.02%
Dynamic Risk Allocation Fund	HAIER ELECTRONICS GROUP CO	0.02%
Dynamic Risk Allocation Fund	TEKFEN HOLDING AS	0.02%
Dynamic Risk Allocation Fund	REPUBLIC OF VENEZUELA REGS 09.0000 05/07/2023	0.02%
Dynamic Risk Allocation Fund	INTER RAO UES PJSC	0.02%
Dynamic Risk Allocation Fund	ALLERGAN FUNDING SCS USD 03.4500 03/15/2022	0.01%
Dynamic Risk Allocation Fund	FREEDOM MTGE CORP P/P 144A 08.2500 04/15/2025	0.01%
Dynamic Risk Allocation Fund	WASTE MANAGEMENT INC. 04.7500 06/30/2020	0.01%
Dynamic Risk Allocation Fund	DEUTSCHE TELEKOM INT FIN USD 08.7500 06/15/2030	0.01%
Dynamic Risk Allocation Fund	LOGAN PROPERTY HOLDINGS CO L	0.01%
Dynamic Risk Allocation Fund	GENTING BHD	0.01%
Dynamic Risk Allocation Fund	LEGRAND FRANCE USD 08.5000 02/15/2025	0.01%
Dynamic Risk Allocation Fund	DENBURY RESOURCES P/P 144A 07.7500 02/15/2024	0.01%
Dynamic Risk Allocation Fund	AT&T INC 04.3500 03/01/2029	0.01%
Dynamic Risk Allocation Fund	BANCO DE CHILE-ADR	0.01%
Dynamic Risk Allocation Fund	FRAC TECH INTL TLB L+475 06.0000 04/16/2021	0.01%
Dynamic Risk Allocation Fund	HCA INC 05.5000 06/15/2047	0.01%
Dynamic Risk Allocation Fund	SHINSEGAE INTERNATIONAL INC	0.01%
Dynamic Risk Allocation Fund	PENSKE TRUCK LE P/P 144A 03.4000 11/15/2026	0.01%
Dynamic Risk Allocation Fund	DIAMOND 1 FIN/DIAMON P/P 144A 08.3500 07/15/2046	0.01%
Dynamic Risk Allocation Fund	SEAZEN HOLDINGS CO 144A/REGS WARRANT 04/17/2020	0.01%
Dynamic Risk Allocation Fund	ALLERGAN FUNDING SCS USD 03.8000 03/15/2025	0.01%
Dynamic Risk Allocation Fund	CPURNSA R 1.858 P 04/07/26	0.01%
Dynamic Risk Allocation Fund	PENSKE TRUCK LEASING P/P 144A 03.9000 02/01/2024	0.01%
Dynamic Risk Allocation Fund	GENERAL MOTORS FINL CO 04.3000 07/13/2025	0.01%
Dynamic Risk Allocation Fund	SEVERSTAL PJSC	0.01%
Dynamic Risk Allocation Fund	FIDELITY NATIONAL INFORM 04.2500 05/15/2028	0.01%
Dynamic Risk Allocation Fund	GRUPO AEROPORTUARIO DEL CENT	0.01%
Dynamic Risk Allocation Fund	GLENCORE PLC	0.01%
Dynamic Risk Allocation Fund	MICROSOFT CORP 03.7000 08/08/2046	0.01%
Dynamic Risk Allocation Fund	EUTELSAT COMMUNICATIONS	0.01%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	NETFLIX INC. 05.8750 11/15/2028	0.01%
Dynamic Risk Allocation Fund	SPRINGLEAF FINANCE CORP 06.6250 01/15/2028	0.01%
Dynamic Risk Allocation Fund	CAS 2015-C02 1M2 06.4044 05/25/2025	0.01%
Dynamic Risk Allocation Fund	NEXTERA ENERGY CAPITAL 04.8000 12/01/2077	0.01%
Dynamic Risk Allocation Fund	CDX CDX.NA.IG.32 100.0 06/20/2024	0.01%
Dynamic Risk Allocation Fund	BANK OF AMERICA CORP 02.1510 11/09/2020	0.01%
Dynamic Risk Allocation Fund	BERRY GLOBAL ESCR P/P 144A 05.6250 07/15/2027	0.01%
Dynamic Risk Allocation Fund	CAS 2016-C06 1M2 06.6544 04/25/2029	0.01%
Dynamic Risk Allocation Fund	QUEBECOR MEDIA INC USD 05.7500 01/15/2023	0.01%
Dynamic Risk Allocation Fund	BAUSCH HLTH COS INC P/P 144A 07.0000 01/15/2028	0.01%
Dynamic Risk Allocation Fund	TARGA RESOURCES PART P/P 144A 06.8750 01/15/2029	0.01%
Dynamic Risk Allocation Fund	GO DADDY OPCO/FINCO P/P 144A 05.2500 12/01/2027	0.01%
Dynamic Risk Allocation Fund	ENERGY TRANSFER OPERATNG 05.5000 06/01/2027	0.01%
Dynamic Risk Allocation Fund	THE SHERWIN-WILLIAMS COMPANY 02.7500 06/01/2022	0.01%
Dynamic Risk Allocation Fund	LIONS GATE CAP HOLD P/P 144A 06.3750 02/01/2024	0.01%
Dynamic Risk Allocation Fund	T-MOBILE USA INC 06.3750 03/01/2025	0.01%
Dynamic Risk Allocation Fund	ABC SUPPLY CO INC P/P 144A 05.8750 05/15/2026	0.01%
Dynamic Risk Allocation Fund	USA COM PART/USA COM P/P 144A 06.8750 09/01/2027	0.01%
Dynamic Risk Allocation Fund	BRISTOL-MYERS P/P 144A 03.4000 07/26/2029	0.01%
Dynamic Risk Allocation Fund	TRIBUNE MEDIA CO 05.8750 07/15/2022	0.01%
Dynamic Risk Allocation Fund	SWIRE PROPERTIES LTD	0.01%
Dynamic Risk Allocation Fund	PENSKE AUTOMOTIVE GROUP 05.3750 12/01/2024	0.01%
Dynamic Risk Allocation Fund	LG CORP	0.01%
Dynamic Risk Allocation Fund	WMG ACQUISITION CORP P/P 144A 05.5000 04/15/2026	0.01%
Dynamic Risk Allocation Fund	NATIONSTAR MTG P/P 144A 09.1250 07/15/2026	0.01%
Dynamic Risk Allocation Fund	IRON MOUNTAIN INC P/P 144A 05.2500 03/15/2028	0.01%
Dynamic Risk Allocation Fund	LIVE NATION ENT P/P 144A 04.8750 11/01/2024	0.01%
Dynamic Risk Allocation Fund	CAS 2018-C01 1M2 04.6544 07/25/2030	0.01%
Dynamic Risk Allocation Fund	CLEAN HARBORS INC P/P 144A 05.1250 07/15/2029	0.01%
Dynamic Risk Allocation Fund	ICAHN ENTER/FIN P/P 144A 06.2500 05/15/2026	0.01%
Dynamic Risk Allocation Fund	NEXSTAR ESCROW INC P/P 144A 05.6250 07/15/2027	0.01%
Dynamic Risk Allocation Fund	SINCLAIR TELEVISION P/P 144A 05.6250 08/01/2024	0.01%
Dynamic Risk Allocation Fund	PETROLEOS MEXICANOS USD 06.3750 01/23/2045	0.01%
Dynamic Risk Allocation Fund	CPG INTL TL L+375 05.9332 05/05/2024	0.01%
Dynamic Risk Allocation Fund	COMMSCOPE INC P/P 144A 05.5000 03/01/2024	0.01%
Dynamic Risk Allocation Fund	NOVOLIPETSK STEEL PJSC-GDR	0.01%
Dynamic Risk Allocation Fund	CHAROEN POKPHAND FOOD-FORGN	0.01%
Dynamic Risk Allocation Fund	REALOGY GRP / CO P/P 144A 09.3750 04/01/2027	0.01%
Dynamic Risk Allocation Fund	RACKSPACE HOSTING INC L+300 05.5755 11/03/2023	0.01%
Dynamic Risk Allocation Fund	AMC ENT HOLDIN 05.8750 11/15/2026	0.01%
Dynamic Risk Allocation Fund	WPX ENERGY INC 06.0000 01/15/2022	0.01%
Dynamic Risk Allocation Fund	MIRVAC GROUP	0.01%
Dynamic Risk Allocation Fund	UNITED TRACTORS TBK PT	0.01%
Dynamic Risk Allocation Fund	ALEXANDER S INC	0.01%
Dynamic Risk Allocation Fund	IPSEN	0.01%
Dynamic Risk Allocation Fund	CHINA RAILWAY GROUP LTD-H	0.01%
Dynamic Risk Allocation Fund	INDOFOOD SUKSES MAKMUR TBK P	0.01%
Dynamic Risk Allocation Fund	AIRASIA GROUP BHD	0.01%
Dynamic Risk Allocation Fund	NUTRIEN LTD USD 05.2500 01/15/2045	0.01%
Dynamic Risk Allocation Fund	CALIFORNIA RESOURCES P/P 144A 08.0000 12/15/2022	0.01%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	NOK/USD 09/18/2019 SSBT	0.01%
Dynamic Risk Allocation Fund	FIDELITY NATIONAL INFORM 03.0000 08/15/2026	0.01%
Dynamic Risk Allocation Fund	THE BANK OF NOVA SCOTIA USD 02.7000 03/07/2022	0.01%
Dynamic Risk Allocation Fund	ANTOFAGASTA PLC	0.01%
Dynamic Risk Allocation Fund	KT CORP	0.01%
Dynamic Risk Allocation Fund	KERRY PROPERTIES LTD	0.01%
Dynamic Risk Allocation Fund	CHINA ORIENTAL GROUP CO LTD	0.01%
Dynamic Risk Allocation Fund	ENERGY TRANSFER OPERATNG 06.1250 12/15/2045	0.01%
Dynamic Risk Allocation Fund	FORD OTOMOTIV	0.01%
Dynamic Risk Allocation Fund	IOS.FN30.350.12 R USL1M P 01/12/43 BC	0.01%
Dynamic Risk Allocation Fund	ITAUSA-INVESTIMENTOS ITAU-PR	0.01%
Dynamic Risk Allocation Fund	VMWARE INC 03.9000 08/21/2027	0.01%
Dynamic Risk Allocation Fund	BANK OF MONTREAL USD 03.8030 12/15/2032	0.01%
Dynamic Risk Allocation Fund	HOSPITALITY PROPERTIES T 04.5000 03/15/2025	0.01%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.01%
Dynamic Risk Allocation Fund	AUD/JPY PUT 73.00 20190917 HSBCB	0.01%
Dynamic Risk Allocation Fund	SAO MARTINHO SA	0.01%
Dynamic Risk Allocation Fund	LUKOIL PJSC-SPON ADR	0.01%
Dynamic Risk Allocation Fund	GENTING MALAYSIA BHD	0.01%
Dynamic Risk Allocation Fund	BMW US CAPITAL LLC P/P 144A 03.4000 08/13/2021	0.01%
Dynamic Risk Allocation Fund	FORMOSA PLASTICS CORP	0.01%
Dynamic Risk Allocation Fund	CHINA CONSTRUCTION BANK-H	0.01%
Dynamic Risk Allocation Fund	TIANNENG POWER INTL LTD	0.01%
Dynamic Risk Allocation Fund	JASTRZEBSKA SPOLKA WEGLOWA S	0.01%
Dynamic Risk Allocation Fund	SESI LLC 07.7500 09/15/2024	0.01%
Dynamic Risk Allocation Fund	KONINKLIJKE PHILIPS NV	0.01%
Dynamic Risk Allocation Fund	HANNSTAR DISPLAY CORP	0.01%
Dynamic Risk Allocation Fund	NOK/USD 09/18/2019 JPMCB	0.01%
Dynamic Risk Allocation Fund	POU CHEN	0.01%
Dynamic Risk Allocation Fund	ZHEJIANG EXPRESSWAY CO-H	0.01%
Dynamic Risk Allocation Fund	HCP INC	0.01%
Dynamic Risk Allocation Fund	JPMORGAN CHASE & CO 06.1000 02/01/2049	0.01%
Dynamic Risk Allocation Fund	SENIOR HOUSING PROP TRUST	0.01%
Dynamic Risk Allocation Fund	CBS CORP 04.0000 01/15/2026	0.01%
Dynamic Risk Allocation Fund	KOREA INVESTMENT HOLDINGS CO	0.01%
Dynamic Risk Allocation Fund	BERKSHIRE HATHAWAY ENERG 06.1250 04/01/2036	0.01%
Dynamic Risk Allocation Fund	NRG ENERGY INC. 07.2500 05/15/2026	0.01%
Dynamic Risk Allocation Fund	ASTRAL FOODS LTD	0.01%
Dynamic Risk Allocation Fund	TRANSDIGM INC 06.5000 05/15/2025	0.01%
Dynamic Risk Allocation Fund	ELDORADO RESORTS INC 06.0000 09/15/2026	0.01%
Dynamic Risk Allocation Fund	CROWN CASTLE INTL CORP 04.8750 04/15/2022	0.01%
Dynamic Risk Allocation Fund	EL PUERTO DE LIVERPOOL-C1	0.01%
Dynamic Risk Allocation Fund	EAGLE HLDG CO II LLC P/P 144A 07.7500 05/15/2022	0.01%
Dynamic Risk Allocation Fund	TOTAL SYSTEM SERVICES IN 04.0000 06/01/2023	0.01%
Dynamic Risk Allocation Fund	BUILDERS FIRSTSOURCE P/P 144A 06.7500 06/01/2027	0.01%
Dynamic Risk Allocation Fund	COMCAST CORP 03.1500 03/01/2026	0.01%
Dynamic Risk Allocation Fund	IAA INC P/P 144A 05.5000 06/15/2027	0.01%
Dynamic Risk Allocation Fund	OIL & NATURAL GAS CORP LTD	0.01%
Dynamic Risk Allocation Fund	ENERGIZER HLDG INC P/P 144A 07.7500 01/15/2027	0.01%
Dynamic Risk Allocation Fund	PANTHER BF AGGREGA P/P 144A 06.2500 05/15/2026	0.01%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	ENRGY TRANS PT/REG FIN 05.8750 03/01/2022	0.01%
Dynamic Risk Allocation Fund	FIRSTRAND LTD	0.01%
Dynamic Risk Allocation Fund	PULTEGROUP INC 05.5000 03/01/2026	0.01%
Dynamic Risk Allocation Fund	NOK/USD 09/18/2019 RBSF	0.01%
Dynamic Risk Allocation Fund	ALLEGHENY TECHNOLOGIES 05.9500 01/15/2021	0.01%
Dynamic Risk Allocation Fund	UNITED TECHNOLOGIES CORP 04.1250 11/16/2028	0.01%
Dynamic Risk Allocation Fund	PETROBRAS GLOBAL FIN USD 05.2990 01/27/2025	0.01%
Dynamic Risk Allocation Fund	EOG RESOURCES INC 04.1500 01/15/2026	0.01%
Dynamic Risk Allocation Fund	BGC PARTNERS INC 05.1250 05/27/2021	0.01%
Dynamic Risk Allocation Fund	ARCELORMITTAL USD 06.1250 06/01/2025	0.01%
Dynamic Risk Allocation Fund	ENEL CHILE SA-ADR	0.01%
Dynamic Risk Allocation Fund	GENERAL MOTORS FINL CO 04.0000 01/15/2025	0.01%
Dynamic Risk Allocation Fund	CHESAPEAKE ENERGY CORP 05.7500 03/15/2023	0.01%
Dynamic Risk Allocation Fund	COMCAST CORP 02.3500 01/15/2027	0.01%
Dynamic Risk Allocation Fund	ANTERO RESOURCES CORP 05.0000 03/01/2025	0.01%
Dynamic Risk Allocation Fund	KANSAI ELECTRIC POWER CO INC	0.01%
Dynamic Risk Allocation Fund	AGL ENERGY LTD	0.01%
Dynamic Risk Allocation Fund	THANACHART CAPITAL-FOREIGN	0.01%
Dynamic Risk Allocation Fund	MONMOUTH REAL ESTATE INV COR	0.01%
Dynamic Risk Allocation Fund	ALEXANDRIA REAL ESTATE EQUIT	0.01%
Dynamic Risk Allocation Fund	ROSE ROCK MIDSTREAM/ 05.6250 11/15/2023	0.01%
Dynamic Risk Allocation Fund	2.25 R ISWP FWD US0003M P 09/18/2049	0.00%
Dynamic Risk Allocation Fund	CAD/USD 07/17/2019 WPAC	0.00%
Dynamic Risk Allocation Fund	ATACADAO SA	0.00%
Dynamic Risk Allocation Fund	LOJAS RENNER S.A.	0.00%
Dynamic Risk Allocation Fund	NOK/USD 09/18/2019 GSFY	0.00%
Dynamic Risk Allocation Fund	ADVANZ PHARMA CORP	0.00%
Dynamic Risk Allocation Fund	NOK/USD 09/18/2019 BCAP-FX	0.00%
Dynamic Risk Allocation Fund	CONSOLIDATED EDISON INC 02.0000 03/15/2020	0.00%
Dynamic Risk Allocation Fund	ESTACIO PARTICIPACOES SA	0.00%
Dynamic Risk Allocation Fund	MANILA ELECTRIC COMPANY	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
Dynamic Risk Allocation Fund	CLEVELAND-CLIFFS INC 05.7500 03/01/2025	0.00%
Dynamic Risk Allocation Fund	CAD/USD 07/17/2019 JPMCB	0.00%
Dynamic Risk Allocation Fund	NINE POINT ENERGY CNV PRF	0.00%
Dynamic Risk Allocation Fund	GBP/USD 09/18/2019 BANKAM	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
Dynamic Risk Allocation Fund	TRANSOCEAN INC P/P 144A 09.0000 07/15/2023	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 SSBT	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
Dynamic Risk Allocation Fund	BMW US CAPITAL LLC P/P 144A 03.9500 08/14/2028	0.00%
Dynamic Risk Allocation Fund	INCEPTION MRGR/RACK P/P 144A 08.6250 11/15/2024	0.00%
Dynamic Risk Allocation Fund	ASTRO MALAYSIA	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Dynamic Risk Allocation Fund	MITSUBISHI GAS CHEMICAL CO	0.00%
Dynamic Risk Allocation Fund	INR/USD 11/20/2019 GSFY	0.00%
Dynamic Risk Allocation Fund	CHS/COMMUNITY HEALT P/P 144A 08.1250 06/30/2024	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.11 2054-11-18 500.0 11/18/2054 CG	0.00%
Dynamic Risk Allocation Fund	INNOLUX CORP	0.00%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	NINE POINT ENERGY COM	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Dynamic Risk Allocation Fund	NZD/USD 07/17/2019 SSBT	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.00%
Dynamic Risk Allocation Fund	INR/USD 11/20/2019 RBSF	0.00%
Dynamic Risk Allocation Fund	IDR/USD 11/20/2019 HSBCB	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CG	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
Dynamic Risk Allocation Fund	ESC SEVENTYSEVENERG 06.5000 07/15/2022	0.00%
Dynamic Risk Allocation Fund	BRL/USD 10/02/2019 CITI	0.00%
Dynamic Risk Allocation Fund	SEK/USD 09/18/2019 RBSF	0.00%
Dynamic Risk Allocation Fund	KRW/USD 11/20/2019 HSBCB	0.00%
Dynamic Risk Allocation Fund	KRW/USD 11/20/2019 GSFY	0.00%
Dynamic Risk Allocation Fund	ILS/USD 07/17/2019 SSBT	0.00%
Dynamic Risk Allocation Fund	TWD/USD 08/21/2019 GSFY	0.00%
Dynamic Risk Allocation Fund	TERVITA CORP	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 ML	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CG	0.00%
Dynamic Risk Allocation Fund	AUD/USD 07/17/2019 WPAC	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CG	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 MS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 ML	0.00%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 ML	0.00%
Dynamic Risk Allocation Fund	1.70 R ISWP FWD US0003M P 09/18/2021	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 CITI	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CG	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 CSI-FX	0.00%
Dynamic Risk Allocation Fund	GBP/USD 09/18/2019 BCAP-FX	0.00%
Dynamic Risk Allocation Fund	MXN/USD 10/16/2019 BANKAM	0.00%
Dynamic Risk Allocation Fund	GBP/USD 09/18/2019 SSBT	0.00%
Dynamic Risk Allocation Fund	RUB/USD 09/18/2019 GSFX	0.00%
Dynamic Risk Allocation Fund	AVAYA INC ESCROW P/P 144A 07.0000 04/01/2020	0.00%
Dynamic Risk Allocation Fund	TWD/USD 08/21/2019 RBSF	0.00%
Dynamic Risk Allocation Fund	KEANE GROUP TLB L+375 06.3125 05/25/2025	0.00%
Dynamic Risk Allocation Fund	HKD/USD 08/21/2019 BCAP-FX	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 JP	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CS	-0.00%
Dynamic Risk Allocation Fund	DKK/USD 09/18/2019 CITI	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.00%
Dynamic Risk Allocation Fund	SGD/USD 08/21/2019 JPMCB	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.00%
Dynamic Risk Allocation Fund	CAD/USD 07/17/2019 BCAP-FX	-0.00%
Dynamic Risk Allocation Fund	SEK/USD 09/18/2019 GSFX	-0.00%
Dynamic Risk Allocation Fund	NZD/USD 07/17/2019 BCAP-FX	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.00%
Dynamic Risk Allocation Fund	CAD/USD 07/17/2019 CITI	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CG	-0.00%
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 GSFX	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	-0.00%
Dynamic Risk Allocation Fund	AUD/JPY PUT 69.00 20190917 HSBCB	-0.00%
Dynamic Risk Allocation Fund	CAD/USD 07/17/2019 RBSF	-0.00%
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 RBSF	-0.00%

Fund	Security description	Percent of portfolio
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 BCAP-FX	-0.00%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.00%
Dynamic Risk Allocation Fund	NZD/USD 07/17/2019 CITI	-0.00%
Dynamic Risk Allocation Fund	SEK/USD 09/18/2019 JPMCB	-0.01%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CG	-0.01%
Dynamic Risk Allocation Fund	AUD/USD 07/17/2019 GSFX	-0.01%
Dynamic Risk Allocation Fund	NZD/USD 07/17/2019 JPMCB	-0.01%
Dynamic Risk Allocation Fund	SEK/USD 09/18/2019 SSBT	-0.01%
Dynamic Risk Allocation Fund	NZD/USD 07/17/2019 GSFX	-0.01%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 SSBT	-0.01%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 RBSF	-0.01%
Dynamic Risk Allocation Fund	1.80 R ISWP FWD US0003M P 09/18/2024	-0.01%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
Dynamic Risk Allocation Fund	CHF/USD 09/18/2019 JPMCB	-0.01%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.01%
Dynamic Risk Allocation Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
Dynamic Risk Allocation Fund	AUD/USD 07/17/2019 CSI-FX	-0.01%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 BANKAM	-0.01%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 UBS	-0.01%
Dynamic Risk Allocation Fund	AUD/USD 07/17/2019 HSBCB	-0.01%
Dynamic Risk Allocation Fund	SPY 20190712 C 300.00JPMCB	-0.01%
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 BANKAM	-0.02%
Dynamic Risk Allocation Fund	AUD/USD 07/17/2019 BANKAM	-0.02%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 CITI	-0.02%
Dynamic Risk Allocation Fund	CPURNSA R 1.92 P 08/07/25	-0.02%
Dynamic Risk Allocation Fund	EUR/USD 09/18/2019 HSBCB	-0.02%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 WPAC	-0.02%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 HSBCB	-0.03%
Dynamic Risk Allocation Fund	CPURNSA R 2.138 P 03/07/29	-0.03%
Dynamic Risk Allocation Fund	CPURNSA R 2.099 P 02/07/29	-0.03%
Dynamic Risk Allocation Fund	JPY/USD 08/21/2019 GSFX	-0.04%
Dynamic Risk Allocation Fund	CPURNSA R 2.3075 P 04/06/28	-0.07%
Dynamic Risk Allocation Fund	CPURNSA R 2.1438 P 11/07/27	-0.08%
Dynamic Risk Allocation Fund	CPURNSA R 2.5925 P 09/10/22	-0.09%
Dynamic Risk Allocation Fund	SPY 20190628 C 288.50BANKAM	-0.09%
Dynamic Risk Allocation Fund	CPURNSA R 2.308 P 12/05/26	-0.09%
Dynamic Risk Allocation Fund	CPURNSA R 2.3875 P 07/09/28	-0.10%
Dynamic Risk Allocation Fund	CDX CDX.NA.HY.32 500.0 06/20/2024	-0.19%
Dynamic Risk Allocation Fund	CPURNSA R 2.5325 P 08/08/22	-0.19%
Dynamic Risk Allocation Fund	CDX CDX.EM.31 100.0 06/20/2024	-0.19%
Dynamic Risk Allocation Fund	IOS.FN30.400.10 P USL1M R 01/12/41 JP	-0.27%
Dynamic Risk Allocation Fund	CPURNSA R 2.356 P 07/02/28	-0.33%
Dynamic Risk Allocation Fund	CPURNSA R 2.76 P 01/09/23	-0.39%
Dynamic Risk Allocation Fund	S&P500 EMINI FUT SEP19 ESU9	-3.93%
Dynamic Risk Allocation Fund	RU10INTR P US0003M R 11/26/19 CI	-4.17%
Dynamic Risk Allocation Fund	RU10INTR P US0003M R 06/20/23 BA	-14.65%
Dynamic Risk Allocation Fund	US 10YR NOTE (CBT)SEP19 TYU9	-28.07%

Fund	Security description	Percent of portfolio
Emerging Markets Equity Fund	ALIBABA GROUP HOLDING-SP ADR	5.29%
Emerging Markets Equity Fund	SAMSUNG ELECTRONICS CO LTD	5.06%
Emerging Markets Equity Fund	TENCENT HOLDINGS LTD	4.93%
Emerging Markets Equity Fund	TAIWAN SEMICONDUCTOR MANUFAC	3.14%
Emerging Markets Equity Fund	PING AN INSURANCE GROUP CO-H	2.96%
Emerging Markets Equity Fund	HDFC BANK LIMITED	2.33%
Emerging Markets Equity Fund	NASPERS LTD-N SHS	2.27%
Emerging Markets Equity Fund	LUKOIL PJSC-SPON ADR	2.23%
Emerging Markets Equity Fund	AIA GROUP LTD	2.21%
Emerging Markets Equity Fund	HOUSING DEVELOPMENT FINANCE	1.96%
Emerging Markets Equity Fund	PETROLEO BRASILEIRO-SPON ADR	1.92%
Emerging Markets Equity Fund	MEDIATEK INC	1.58%
Emerging Markets Equity Fund	INFOSYS LTD	1.48%
Emerging Markets Equity Fund	CHINA WATER AFFAIRS GROUP	1.44%
Emerging Markets Equity Fund	ABU DHABI COMMERCIAL BANK	1.42%
Emerging Markets Equity Fund	CNOOC LTD	1.40%
Emerging Markets Equity Fund	SUNNY FRIEND ENVIRONMENTAL T	1.39%
Emerging Markets Equity Fund	HONG KONG EXCHANGES & CLEAR	1.30%
Emerging Markets Equity Fund	COMMERCIAL INTL BANK-GDR REG	1.30%
Emerging Markets Equity Fund	CREDICORP LTD	1.22%
Emerging Markets Equity Fund	JUBILANT FOODWORKS LTD	1.22%
Emerging Markets Equity Fund	LG HOUSEHOLD & HEALTH CARE	1.21%
Emerging Markets Equity Fund	COMPANHIA DE LOCACAO DAS AME	1.20%
Emerging Markets Equity Fund	CHINA CONSTRUCTION BANK-H	1.12%
Emerging Markets Equity Fund	NETEASE INC-ADR	1.11%
Emerging Markets Equity Fund	ISHARES MSCI EMERGING MARKET	1.09%
Emerging Markets Equity Fund	MOL HUNGARIAN OIL AND GAS PL	1.09%
Emerging Markets Equity Fund	CHINA OVERSEAS LAND & INVEST	1.08%
Emerging Markets Equity Fund	BUPA ARABIA 144A/REGS WARRANT 12/16/2021	1.06%
Emerging Markets Equity Fund	NATIONAL BANK OF KUWAIT 144A/REGS WARRANT 01/16/2020	1.06%
Emerging Markets Equity Fund	GEOPARK LTD	1.05%
Emerging Markets Equity Fund	IVANHOE MINES LTD-CL A	1.03%
Emerging Markets Equity Fund	WALMART DE MEXICO SAB DE CV	1.02%
Emerging Markets Equity Fund	ABSA GROUP LTD	0.99%
Emerging Markets Equity Fund	WILCON DEPOT INC	0.99%
Emerging Markets Equity Fund	TCI CO LTD	0.95%
Emerging Markets Equity Fund	LOGAN PROPERTY HOLDINGS CO L	0.94%
Emerging Markets Equity Fund	CTRIIP.COM INTERNATIONAL-ADR	0.94%
Emerging Markets Equity Fund	ALLIANCE GLOBAL GROUP INC	0.93%
Emerging Markets Equity Fund	INTER RAO UES PJSC	0.93%
Emerging Markets Equity Fund	X 5 RETAIL GROUP NV-REGS GDR	0.92%
Emerging Markets Equity Fund	SINO-AMERICAN SILICON PRODUC	0.91%
Emerging Markets Equity Fund	FU SHOU YUAN INTERNATIONAL	0.90%
Emerging Markets Equity Fund	GUANGZHOU BAIYUN AIRPORT 144A/REGS WARRANT 04/10/2020	0.89%
Emerging Markets Equity Fund	CHINA RAILWAY GROUP LTD-H	0.88%
Emerging Markets Equity Fund	NESTLE INDIA LTD	0.86%
Emerging Markets Equity Fund	GRUPO BIMBO SAB- SERIES A	0.85%
Emerging Markets Equity Fund	CTCI CORP	0.85%
Emerging Markets Equity Fund	DINO POLSKA SA	0.84%
Emerging Markets Equity Fund	GRUPO FINANCIERO GALICIA-ADR	0.82%

Fund	Security description	Percent of portfolio
Emerging Markets Equity Fund	UPL LTD	0.81%
Emerging Markets Equity Fund	POYA INTERNATIONAL CO LTD	0.81%
Emerging Markets Equity Fund	ATACADAO SA	0.81%
Emerging Markets Equity Fund	JERONIMO MARTINS	0.80%
Emerging Markets Equity Fund	SHENZHOU INTERNATIONAL GROUP	0.80%
Emerging Markets Equity Fund	EDELWEISS FINANCIAL SERVICES	0.79%
Emerging Markets Equity Fund	ANGLO AMERICAN PLC	0.79%
Emerging Markets Equity Fund	AYALA LAND INC	0.79%
Emerging Markets Equity Fund	SBERBANK PJSC -SPONSORED ADR	0.77%
Emerging Markets Equity Fund	SAFARICOM PLC	0.77%
Emerging Markets Equity Fund	ITAU UNIBANCO H-SPON PRF ADR	0.77%
Emerging Markets Equity Fund	KEI INDUSTRIES LTD	0.74%
Emerging Markets Equity Fund	TENCENT HOLDINGS LTD-UNS ADR	0.74%
Emerging Markets Equity Fund	CLEAN TEQ HOLDINGS LTD	0.71%
Emerging Markets Equity Fund	GRAPE KING BIO LTD	0.70%
Emerging Markets Equity Fund	YANDEX NV-A	0.70%
Emerging Markets Equity Fund	CHAILLEASE HOLDING CO LTD	0.69%
Emerging Markets Equity Fund	MONETA MONEY BANK AS	0.69%
Emerging Markets Equity Fund	COBALT 27 CAPITAL CORP	0.68%
Emerging Markets Equity Fund	IRB BRASIL RESSEGUROS SA	0.64%
Emerging Markets Equity Fund	WIJAYA KARYA PERSERO TBK PT	0.64%
Emerging Markets Equity Fund	LOMA NEGRA CIA IND-SPON ADR	0.62%
Emerging Markets Equity Fund	PINDUODUO INC-ADR	0.59%
Emerging Markets Equity Fund	MOTA ENGIL SGPS SA	0.56%
Emerging Markets Equity Fund	JARIR AB R US0001M P 03/30/20 BA	0.55%
Emerging Markets Equity Fund	UNITED INTL TRANSPORTATION 144A/REGS WARRANT 12/09/2021	0.55%
Emerging Markets Equity Fund	NASPERS LTD-N SHS SPON ADR	0.50%
Emerging Markets Equity Fund	AFREECATV CO LTD	0.47%
Emerging Markets Equity Fund	SAUDI CO FOR HARDWARE 144A/REGS WARRANT 01/20/2022	0.47%
Emerging Markets Equity Fund	I-SENS INC	0.45%
Emerging Markets Equity Fund	BANK TABUNGAN PENSIUNAN NASI	0.44%
Emerging Markets Equity Fund	HILONG HOLDING LTD	0.39%
Emerging Markets Equity Fund	AZUL SA-ADR	0.38%
Emerging Markets Equity Fund	CHINA TRADITIONAL CHINESE ME	0.34%
Emerging Markets Equity Fund	JARIR AB R US0001M P 04/06/20 BA	0.22%
Emerging Markets Equity Fund	SCH AB R US0001M P 04/27/20 BA	0.21%
Emerging Markets Equity Fund	TREASURY BILL 00.0000 08/08/2019	0.09%
Emerging Markets Equity Fund	BUDGET AB R US0001M P 04/27/20 BA	0.02%
Emerging Markets Equity Fund	BUPA AB R US0001M P 04/30/20 BA	0.02%
Emerging Markets Equity Fund	GLOBAL FASHION GRP P/P	0.01%
Emerging Markets Equity Fund	GLOBAL FASHION GRP	0.01%
Emerging Markets Equity Fund	HC BRILLANT SERVICES GMBH P/P	0.00%
Emerging Markets Equity Fund	NEW MIDDLE EAST OTHER ASSETS GMBH P/P	0.00%
Emerging Markets Equity Fund	NEW BIGFOOT OTHER ASSETS GMBH P/P	0.00%

Fund	Security description	Percent of portfolio
Equity Income Fund	JPMORGAN CHASE & CO	3.92%
Equity Income Fund	MICROSOFT CORP	3.37%
Equity Income Fund	BANK OF AMERICA CORP	3.19%
Equity Income Fund	CITIGROUP INC	2.90%
Equity Income Fund	WALMART INC	2.50%
Equity Income Fund	NORTHROP GRUMMAN CORP	2.08%
Equity Income Fund	JOHNSON & JOHNSON	2.03%
Equity Income Fund	BECTON DICKINSON AND CO	1.75%
Equity Income Fund	EXXON MOBIL CORP	1.67%
Equity Income Fund	MERCK & CO. INC.	1.58%
Equity Income Fund	APPLE INC	1.56%
Equity Income Fund	CONOCOPHILLIPS	1.49%
Equity Income Fund	AMERICAN ELECTRIC POWER	1.49%
Equity Income Fund	AMERICAN TOWER CORP	1.49%
Equity Income Fund	PROCTER & GAMBLE CO/THE	1.39%
Equity Income Fund	CIGNA CORP	1.37%
Equity Income Fund	ASSURED GUARANTY LTD	1.37%
Equity Income Fund	UNION PACIFIC CORP	1.37%
Equity Income Fund	CISCO SYSTEMS INC	1.36%
Equity Income Fund	COMCAST CORP-CLASS A	1.36%
Equity Income Fund	AT&T INC	1.33%
Equity Income Fund	EXELON CORP	1.23%
Equity Income Fund	AMERICAN INTERNATIONAL GROUP	1.22%
Equity Income Fund	CHARTER COMMUNICATIONS INC-A	1.20%
Equity Income Fund	ASTRAZENECA PLC-SPONS ADR	1.18%
Equity Income Fund	AMGEN INC	1.17%
Equity Income Fund	PEPSICO INC	1.17%
Equity Income Fund	ABBVIE INC	1.16%
Equity Income Fund	DANAHER CORP	1.15%
Equity Income Fund	RAYTHEON COMPANY	1.14%
Equity Income Fund	ELI LILLY & CO	1.13%
Equity Income Fund	JOHNSON CONTROLS INTERNATION	1.12%
Equity Income Fund	KKR & CO INC -A	1.12%
Equity Income Fund	RADIAN GROUP INC	1.11%
Equity Income Fund	BP PLC	1.10%
Equity Income Fund	VALERO ENERGY CORP	1.08%
Equity Income Fund	ENTERPRISE PRODUCTS PARTNERS	1.06%
Equity Income Fund	NEXTERA ENERGY INC	1.05%
Equity Income Fund	QUALCOMM INC	1.05%
Equity Income Fund	HILTON WORLDWIDE HOLDINGS IN	1.03%
Equity Income Fund	GAMING AND LEISURE PROPRTIE	1.03%
Equity Income Fund	BALL CORP	1.02%
Equity Income Fund	GILEAD SCIENCES INC	1.02%
Equity Income Fund	FIDELITY NATIONAL INFO SERV	1.01%
Equity Income Fund	AIR PRODUCTS & CHEMICALS INC	0.98%
Equity Income Fund	ANADARKO PETROLEUM CORP	0.96%
Equity Income Fund	WELLS FARGO & CO	0.95%
Equity Income Fund	PFIZER INC	0.94%
Equity Income Fund	PNC FINANCIAL SERVICES GROUP	0.92%
Equity Income Fund	BJ'S WHOLESALE CLUB HOLDINGS	0.92%

Fund	Security description	Percent of portfolio
Equity Income Fund	GENERAL MOTORS CO	0.90%
Equity Income Fund	TOTAL SA	0.89%
Equity Income Fund	KROGER CO	0.88%
Equity Income Fund	GOLDMAN SACHS GROUP INC	0.86%
Equity Income Fund	HARTFORD FINANCIAL SVCS GRP	0.83%
Equity Income Fund	HOME DEPOT INC	0.82%
Equity Income Fund	NRG ENERGY INC	0.82%
Equity Income Fund	FORTUNE BRANDS HOME & SECURI	0.81%
Equity Income Fund	EDISON INTERNATIONAL	0.79%
Equity Income Fund	HONEYWELL INTERNATIONAL INC	0.76%
Equity Income Fund	INTEL CORP	0.75%
Equity Income Fund	APTIV PLC	0.75%
Equity Income Fund	SOUTHWEST AIRLINES CO	0.75%
Equity Income Fund	MOLSON COORS BREWING CO -B	0.74%
Equity Income Fund	BOSTON PROPERTIES INC	0.70%
Equity Income Fund	KINDER MORGAN INC	0.70%
Equity Income Fund	CAPITAL ONE FINANCIAL CORP	0.67%
Equity Income Fund	DXC TECHNOLOGY CO	0.67%
Equity Income Fund	O'REILLY AUTOMOTIVE INC	0.64%
Equity Income Fund	BB&T CORP	0.62%
Equity Income Fund	PULTEGROUP INC	0.62%
Equity Income Fund	STATE STREET CORP	0.62%
Equity Income Fund	TEXAS INSTRUMENTS INC	0.60%
Equity Income Fund	ALCOA CORP	0.59%
Equity Income Fund	DUPONT DE NEMOURS INC	0.58%
Equity Income Fund	VERIZON COMMUNICATIONS INC	0.57%
Equity Income Fund	KEYCORP	0.56%
Equity Income Fund	DANAHER CORP 04.7500 CUM CV PFD	0.53%
Equity Income Fund	STANLEY BLACK & DECKER INC	0.52%
Equity Income Fund	EOG RESOURCES INC	0.51%
Equity Income Fund	WALGREENS BOOTS ALLIANCE INC	0.50%
Equity Income Fund	MARATHON OIL CORP	0.48%
Equity Income Fund	FREEMPORT-MCMORAN INC	0.48%
Equity Income Fund	NXP SEMICONDUCTORS NV	0.45%
Equity Income Fund	SCHWAB (CHARLES) CORP	0.42%
Equity Income Fund	DOW INC	0.38%
Equity Income Fund	HALLIBURTON CO	0.35%
Equity Income Fund	EMERSON ELECTRIC CO	0.31%
Equity Income Fund	ENCANA CORP	0.29%
Equity Income Fund	MFA FINANCIAL INC	0.28%
Equity Income Fund	COTY INC-CL A	0.27%
Equity Income Fund	KEURIG DR PEPPER INC	0.25%
Equity Income Fund	GENERAL ELECTRIC CO	0.23%
Equity Income Fund	CORTEVA INC	0.23%
Equity Income Fund	SHERWIN-WILLIAMS CO/THE	0.16%
Equity Income Fund	OPORTUN FIN CORP P/P SERIES H PFD	0.06%
Equity Income Fund	NATIONWIDE BUILDING SOCIETY 6385E1U82 DCP 07/08/2019	0.05%
Equity Income Fund	OPORTUN FIN G-1 PFD CV P/P	0.02%
Equity Income Fund	OPORTUN FIN CORP P/P	0.02%
Equity Income Fund	TREASURY BILL 00.0000 08/13/2019	0.02%

Fund	Security description	Percent of portfolio
Equity Income Fund	OPORTUN FIN F-1 PFD CV P/P	0.02%
Equity Income Fund	TREASURY BILL 00.0000 07/25/2019	0.01%
Equity Income Fund	OPORTUN FIN F PFD CV P/P	0.01%
Equity Income Fund	OPORTUN FIN D-1 PFD CV P/P	0.00%
Equity Income Fund	OPORTUN FIN E-1 PFD CV P/P	0.00%
Equity Income Fund	OPORTUN FIN C-1 PFD CV P/P	0.00%
Equity Income Fund	GLOBAL FASHION GRP	0.00%
Equity Income Fund	GLOBAL FASHION GRP P/P	0.00%
Equity Income Fund	OPORTUN FIN B-1 PFD CV P/P	0.00%
Equity Income Fund	NEW BIGFOOT OTHER ASSETS GMBH P/P	0.00%
Equity Income Fund	NEW MIDDLE EAST OTHER ASSETS GMBH P/P	0.00%
Equity Income Fund	OPORTUN FIN A-1 PFD CV P/P	0.00%
Equity Income Fund	HC BRILLANT SERVICES GMBH P/P	0.00%
Equity Income Fund	EUR/USD 09/18/2019 BANKAM	-0.00%
Equity Income Fund	CAD/USD 07/17/2019 GSFY	-0.00%
Equity Income Fund	GBP/USD 09/18/2019 GSFY	-0.00%
Equity Income Fund	GBP/USD 09/18/2019 BCAP-FX	-0.00%
Equity Income Fund	CAD/USD 07/17/2019 CITI	-0.00%
Equity Income Fund	EUR/USD 09/18/2019 GSFY	-0.01%
Equity Income Fund	EUR/USD 09/18/2019 SSBT	-0.01%

Fund	Security description	Percent of portfolio
Floating Rate Income Fund	REFINITIV TLB L+375 06.1524 10/01/2025	1.03%
Floating Rate Income Fund	UNIVISION TLC5 L+275 05.1524 03/15/2024	0.88%
Floating Rate Income Fund	SPRINT TLB L+250 04.9375 02/03/2024	0.86%
Floating Rate Income Fund	CALPINE CONS FIN TL L+250 04.9024 01/15/2025	0.84%
Floating Rate Income Fund	SCIENTIFIC GAMES TLB5 L+275 05.2162 08/14/2024	0.83%
Floating Rate Income Fund	BRAND ENERGY TL L+425 06.7871 06/21/2024	0.83%
Floating Rate Income Fund	PLY GEM TLB L+375 06.3535 04/12/2025	0.82%
Floating Rate Income Fund	TEMPO ACQUISITION TLB L+300 05.4024 05/01/2024	0.81%
Floating Rate Income Fund	GFL ENVIRONMENTAL TLB L+300 05.4024 05/31/2025	0.81%
Floating Rate Income Fund	DELL INTL TLB L+200 04.4100 09/07/2023	0.81%
Floating Rate Income Fund	AVAYA TLB L+425 06.7226 12/15/2024	0.80%
Floating Rate Income Fund	ARBY'S TLB L+325 05.6824 02/05/2025	0.80%
Floating Rate Income Fund	POWER SOLUTIONS TLB L+350 05.9024 03/15/2026	0.80%
Floating Rate Income Fund	MULTIPLAN TLB L+275 04.0000 06/07/2023	0.79%
Floating Rate Income Fund	AKZONOBEL TLB L+325 05.6685 10/01/2025	0.79%
Floating Rate Income Fund	MESSER INDUST TLB L+250 04.9892 03/01/2026	0.78%
Floating Rate Income Fund	CAESARS RESORT TL L+275 05.1524 12/22/2024	0.77%
Floating Rate Income Fund	ALLIANT HOLD TLB L+300 05.4036 05/10/2025	0.77%
Floating Rate Income Fund	GOLDEN NUGGET TL L+275 05.1488 10/04/2023	0.77%
Floating Rate Income Fund	CENTURYLINK TLB L+275 05.2724 01/31/2025	0.77%
Floating Rate Income Fund	ORTHO-CLINICAL TLB L+325 05.6799 06/01/2025	0.77%
Floating Rate Income Fund	TRAVELPORT TLB L+500 07.5412 03/18/2026	0.76%
Floating Rate Income Fund	GRAY TV TLC L+250 04.9305 11/02/2025	0.75%
Floating Rate Income Fund	WIDEPENWEST TLB L+325 05.6536 08/19/2023	0.75%
Floating Rate Income Fund	CSC HOLDINGS TLB L+225 04.6443 07/17/2025	0.74%
Floating Rate Income Fund	HUB INTL TLB L+275 05.2399 04/25/2025	0.73%
Floating Rate Income Fund	PAREXEL TLB L+275 05.1524 09/27/2024	0.72%
Floating Rate Income Fund	USI INC TLB L+300 05.3299 05/16/2024	0.71%
Floating Rate Income Fund	WEIGHT WATCHERS TLB L+475 07.3500 11/29/2024	0.70%
Floating Rate Income Fund	SFR GROUP SA TLB L+275 05.2331 07/31/2025	0.70%
Floating Rate Income Fund	VERTIV TLB L+400 06.4385 11/15/2023	0.70%
Floating Rate Income Fund	ENVISION HEALTHCARE TL L+375 06.1524 10/10/2025	0.69%
Floating Rate Income Fund	ATOTECH TLB1 L+300 05.3299 01/31/2024	0.69%
Floating Rate Income Fund	HUSKY TLB L+300 05.4024 03/28/2025	0.69%
Floating Rate Income Fund	CINEWORLD TLB L+225 04.6885 02/28/2025	0.69%
Floating Rate Income Fund	PLANTRONICS TLB L+250 04.9024 07/02/2025	0.68%
Floating Rate Income Fund	KINETIC CONCEPTS TLB L+325 04.2846 02/03/2024	0.68%
Floating Rate Income Fund	QUIKRETE TLB L+275 05.1885 11/15/2023	0.67%
Floating Rate Income Fund	BWAY CORP TLB L+325 05.8535 04/03/2024	0.67%
Floating Rate Income Fund	STERIGENICS TLB L+300 05.4385 05/15/2022	0.66%
Floating Rate Income Fund	CPG INTL TL L+375 05.9332 05/05/2024	0.65%
Floating Rate Income Fund	AIR METHODS TLB L+350 05.8299 04/21/2024	0.63%
Floating Rate Income Fund	INFOR TLB6 L+275 05.2430 02/01/2022	0.63%
Floating Rate Income Fund	BJ'S WHOLESALE TLB L+275 05.1606 02/03/2024	0.63%
Floating Rate Income Fund	VICI PROPERTIES TL L+200 04.4036 12/22/2024	0.62%
Floating Rate Income Fund	LPL HOLDINGS INC TLB L+225 04.5296 09/21/2024	0.62%
Floating Rate Income Fund	BMC TLB L+425 06.5799 10/02/2025	0.62%
Floating Rate Income Fund	WERNER TLB L+400 06.3299 07/24/2024	0.61%
Floating Rate Income Fund	FOREST CITY TLB L+400 06.4024 12/07/2025	0.61%
Floating Rate Income Fund	NEXSTAR BROAD TLB L+275 02.7500 06/19/2026	0.60%

Fund	Security description	Percent of portfolio
Floating Rate Income Fund	TAMKO BUILDING TLB L+325 05.5922 05/03/2026	0.60%
Floating Rate Income Fund	NAVISTAR INTL TLB L+350 05.8900 11/06/2024	0.60%
Floating Rate Income Fund	SOLERA TLB L+275 05.1524 03/03/2023	0.60%
Floating Rate Income Fund	LIFEPOINT TLB L+450 06.9036 11/16/2025	0.60%
Floating Rate Income Fund	AMERICAN TRAFFIC SOLUT L+375 06.1524 02/28/2025	0.60%
Floating Rate Income Fund	FILTRATION GROUP TLB L+300 05.4024 03/29/2025	0.59%
Floating Rate Income Fund	SOLENI 1STL L+400 06.5218 06/26/2025	0.59%
Floating Rate Income Fund	BAUSCH HEALTH TLB L+300 05.4809 06/01/2025	0.59%
Floating Rate Income Fund	TTM TECH INC TL L+250 04.9385 09/28/2024	0.59%
Floating Rate Income Fund	ROCKET SOFTWARE TLB L+425 06.7452 11/20/2025	0.59%
Floating Rate Income Fund	GRIFOLS TLB L+225 04.6744 01/31/2025	0.58%
Floating Rate Income Fund	ABC SUPPLY TLB L+200 04.4024 10/31/2023	0.58%
Floating Rate Income Fund	FRONTIER COMMUNICAT L+375 06.1600 06/15/2024	0.58%
Floating Rate Income Fund	STAPLES TL L+500 07.5813 04/12/2026	0.58%
Floating Rate Income Fund	YUM BRANDS TLB L+175 04.2314 04/03/2025	0.58%
Floating Rate Income Fund	STARS GROUP TLB L+350 05.8299 07/10/2025	0.58%
Floating Rate Income Fund	KRONOS TLB L+300 05.2225 11/01/2023	0.57%
Floating Rate Income Fund	TALBOTS TLB L+700 09.3299 11/28/2022	0.56%
Floating Rate Income Fund	BASS PRO TLB L+500 07.5224 09/25/2024	0.56%
Floating Rate Income Fund	ALTRA INDUSTIAL TLB L+200 04.4024 10/01/2025	0.56%
Floating Rate Income Fund	BEACON ROOFING TLB L+225 04.6634 01/02/2025	0.55%
Floating Rate Income Fund	CLUBCORP TLB L+275 05.3510 09/18/2024	0.54%
Floating Rate Income Fund	TOWNSQUARE TLB L+300 04.2500 04/01/2022	0.53%
Floating Rate Income Fund	JACK OHIO FIN LLC/FI P/P 144A 06.7500 11/15/2021	0.53%
Floating Rate Income Fund	WELBILT TLB L+250 04.9930 10/23/2025	0.52%
Floating Rate Income Fund	RACKSPACE HOSTING INC L+300 05.5755 11/03/2023	0.52%
Floating Rate Income Fund	BOYD GAMING TLB L+225 04.6095 09/15/2023	0.52%
Floating Rate Income Fund	TMS INTL TLB L+275 05.2637 08/14/2024	0.52%
Floating Rate Income Fund	ADT/PRIME SECURITY TLB L+275 05.1524 05/02/2022	0.51%
Floating Rate Income Fund	DIAMOND RESORTS TLB L+375 06.2489 09/02/2023	0.51%
Floating Rate Income Fund	VIRGIN MEDIA BRISTOL L+250 04.8943 01/15/2026	0.50%
Floating Rate Income Fund	BERRY GLOBAL TLU L+250 5.02189 05/17/2026	0.50%
Floating Rate Income Fund	DUN & BRADSTREET TLB L+500 07.4791 02/06/2026	0.50%
Floating Rate Income Fund	AIR MEDICAL TLB L+325 05.7226 04/28/2022	0.49%
Floating Rate Income Fund	JC PENNEY TLB L+425 06.7706 06/23/2023	0.49%
Floating Rate Income Fund	KEANE GROUP TLB L+375 06.3125 05/25/2025	0.48%
Floating Rate Income Fund	PQ CORP TLB L+250 05.0828 02/08/2025	0.48%
Floating Rate Income Fund	TRANSDIGM INC TLF L+250 04.8299 06/09/2023	0.48%
Floating Rate Income Fund	ASURION 2NDL L+650 08.9024 08/04/2025	0.47%
Floating Rate Income Fund	ASURION TLB6 L+300 05.4024 11/03/2023	0.47%
Floating Rate Income Fund	TRIDENT TPI HLDG INC L+325 05.6885 10/05/2024	0.46%
Floating Rate Income Fund	FORMULA ONE TLB L+250 03.7500 02/01/2024	0.45%
Floating Rate Income Fund	IRON MOUNTAIN TLB L+175 04.1885 01/02/2026	0.45%
Floating Rate Income Fund	MEREDITH TLB L+275 05.1524 01/31/2025	0.45%
Floating Rate Income Fund	VISTRA ENERGY TLB1 L+200 04.4024 08/04/2023	0.45%
Floating Rate Income Fund	ORYX TLB L+400 06.4360 05/09/2026	0.44%
Floating Rate Income Fund	ATLANTIC BROADBAND TLB L+225 04.6524 01/04/2025	0.44%
Floating Rate Income Fund	CHARTER COMM TLB L+200 04.4900 04/30/2025	0.44%
Floating Rate Income Fund	DIVERSEY TL L+300 05.5828 09/06/2024	0.43%
Floating Rate Income Fund	EXTENDED STAY TLB L+200 04.4024 08/30/2023	0.43%

Fund	Security description	Percent of portfolio
Floating Rate Income Fund	REYNOLDS GROUP TL L+300 05.2166 02/05/2023	0.43%
Floating Rate Income Fund	PPD TL L+250 04.9989 08/18/2022	0.42%
Floating Rate Income Fund	CERIDIAN TLB L+300 05.4859 04/30/2025	0.42%
Floating Rate Income Fund	THERMON TLB L+375 06.2515 10/30/2024	0.41%
Floating Rate Income Fund	NEWELL BRANDS INC. 03.8500 04/01/2023	0.41%
Floating Rate Income Fund	GATES GLOBAL TLB L+275 05.1524 03/31/2024	0.41%
Floating Rate Income Fund	CALIFORNIA RESOURC TL L+475 07.1524 12/31/2022	0.40%
Floating Rate Income Fund	EQUITRANS TLB L+450 05.7500 01/31/2024	0.40%
Floating Rate Income Fund	LIONS GATE TLB L+225 04.6885 03/24/2025	0.40%
Floating Rate Income Fund	CHARTER COMM OPT LLC/CAP 04.2290 02/01/2024	0.40%
Floating Rate Income Fund	PENSKE AUTOMOTIVE GROUP 03.7500 08/15/2020	0.40%
Floating Rate Income Fund	INTELSAT JACKSON TLB4 L+450 06.9298 01/02/2024	0.40%
Floating Rate Income Fund	ULTIMATE SOFTWARE TL L+375 06.0799 05/03/2026	0.40%
Floating Rate Income Fund	BLACKSTONE CQP TLB L+350 05.8866 06/07/2024	0.40%
Floating Rate Income Fund	TALLGRASS ENERGY TL L+475 07.0799 03/11/2026	0.40%
Floating Rate Income Fund	COMMSCOPE TLB2 L+325 05.6524 04/04/2026	0.40%
Floating Rate Income Fund	TWIN RIVER TLB L+275 05.1616 05/10/2026	0.40%
Floating Rate Income Fund	LOTUS MIDSTREAM TLB L+325 05.8510 09/30/2025	0.40%
Floating Rate Income Fund	ELDORADO RESORTS TLB L+225 04.6951 04/17/2024	0.40%
Floating Rate Income Fund	ALBERTSON'S TLB7 L+300 05.4024 11/16/2025	0.40%
Floating Rate Income Fund	RESTAURANT BRANDS TLB L+225 04.6885 02/17/2024	0.40%
Floating Rate Income Fund	WESTERN DIGITAL TLB L+175 04.0925 04/29/2023	0.39%
Floating Rate Income Fund	FLORA FOOD TLB L+300 05.0573 07/02/2025	0.39%
Floating Rate Income Fund	HORSESHOE BALTIMORE TL L+400 06.4930 07/07/2024	0.39%
Floating Rate Income Fund	ZEKELMAN TLB L+225 04.8620 06/14/2021	0.39%
Floating Rate Income Fund	TRIBUNE MEDIA TLB L+300 05.4024 01/27/2024	0.39%
Floating Rate Income Fund	MGM GROWTH PROP TLB L+200 04.4024 03/25/2025	0.39%
Floating Rate Income Fund	NUMERICABLE TLB12 L+369 06.1426 01/31/2026	0.38%
Floating Rate Income Fund	BCP RENAISSANCE PARENT L+350 05.8424 10/31/2024	0.38%
Floating Rate Income Fund	IHEARTMEDIA TL L+400 06.5790 05/01/2026	0.38%
Floating Rate Income Fund	ASCEND LEARNING TLB L+300 05.4024 07/12/2024	0.37%
Floating Rate Income Fund	INTELSAT S.A. TLB3 L+375 06.2291 11/27/2023	0.37%
Floating Rate Income Fund	VIDEOTRON LTD USD 05.0000 07/15/2022	0.36%
Floating Rate Income Fund	CAPITAL AUTO 1STL L+250 04.9100 03/24/2024	0.36%
Floating Rate Income Fund	GATEWAY CASINO TLB L+300 05.6010 03/13/2025	0.35%
Floating Rate Income Fund	CAPITAL AUTO 2NDL L+600 08.4100 03/24/2025	0.35%
Floating Rate Income Fund	ASURION TLB7 L+300 05.4024 11/03/2024	0.35%
Floating Rate Income Fund	CALIFORNIA RESOURCES L+1038 12.7774 12/31/2021	0.35%
Floating Rate Income Fund	HCA INC 05.8750 05/01/2023	0.34%
Floating Rate Income Fund	MGM RESORTS INTL 06.0000 03/15/2023	0.34%
Floating Rate Income Fund	MURRAY ENERGY TLB2 L+725 09.7718 04/17/2020	0.33%
Floating Rate Income Fund	ROBERTSHAW TL 2L L+800 10.4375 02/28/2026	0.33%
Floating Rate Income Fund	ROBERTSHAW US HOLDING L+350 06.0000 02/28/2025	0.33%
Floating Rate Income Fund	LENNAR CORP 04.7500 11/15/2022	0.33%
Floating Rate Income Fund	ACADEMY SPORTS TLB L+400 06.4390 07/02/2022	0.33%
Floating Rate Income Fund	BRIGGS & STRATTON CORPORATION 06.8750 12/15/2020	0.32%
Floating Rate Income Fund	PETSMART INC TLB L+300 06.6700 03/11/2022	0.32%
Floating Rate Income Fund	JO-ANN STORES 2NDL L+925 11.7272 05/21/2024	0.32%
Floating Rate Income Fund	ZEP INC TLB L+400 06.3299 08/11/2024	0.32%
Floating Rate Income Fund	TENET HEALTHCARE 04.5000 04/01/2021	0.32%

Fund	Security description	Percent of portfolio
Floating Rate Income Fund	TRANSDIGM INC TLE 04.8299 05/30/2025	0.32%
Floating Rate Income Fund	WHITING PETROLEUM CORP 05.7500 03/15/2021	0.31%
Floating Rate Income Fund	WPX ENERGY INC 06.0000 01/15/2022	0.31%
Floating Rate Income Fund	SS&C TECH TLB3 L+250 04.3969 04/16/2025	0.31%
Floating Rate Income Fund	JO-ANN STORES TL L+500 07.5915 10/16/2023	0.31%
Floating Rate Income Fund	NEWFIELD EXPLORATION CO 05.7500 01/30/2022	0.31%
Floating Rate Income Fund	KRONOS 2NDL L+825 10.9862 11/01/2024	0.31%
Floating Rate Income Fund	APERGY TLB L+250 04.9375 05/09/2025	0.31%
Floating Rate Income Fund	CCO HLDGS LLC/CAP CO P/P 144A 05.1250 05/01/2023	0.31%
Floating Rate Income Fund	STEEL DYNAMICS INC 05.2500 04/15/2023	0.31%
Floating Rate Income Fund	LEVEL 3 FINANCING INC 05.1250 05/01/2023	0.30%
Floating Rate Income Fund	CHS/COMMUNITY HEALTH SYS 06.2500 03/31/2023	0.28%
Floating Rate Income Fund	CIT GROUP INC 05.0000 08/01/2023	0.28%
Floating Rate Income Fund	TRAVERSE TLB L+400 06.6000 09/27/2024	0.28%
Floating Rate Income Fund	CBS RADIO TLB1 L+275 05.0365 11/17/2024	0.27%
Floating Rate Income Fund	DIAMOND 1 FIN/DIAMON P/P 144A 07.1250 06/15/2024	0.27%
Floating Rate Income Fund	TRANSDIGM INC P/P 144A 06.2500 03/15/2026	0.26%
Floating Rate Income Fund	NEIMAN MARCUS TL L+600 08.4209 10/25/2023	0.25%
Floating Rate Income Fund	TEVA PHARMACEUTICALS NE USD 02.2000 07/21/2021	0.25%
Floating Rate Income Fund	ANTERO RESOURCES COR 05.6250 06/01/2023	0.24%
Floating Rate Income Fund	ZOETIS INC 02.9596 08/20/2021	0.24%
Floating Rate Income Fund	BAUSCH HLTH COS INC P/P 144A 06.5000 03/15/2022	0.24%
Floating Rate Income Fund	CHENIERE CORP CHRIST 07.0000 06/30/2024	0.23%
Floating Rate Income Fund	GREAT LAKES D&D 08.0000 05/15/2022	0.23%
Floating Rate Income Fund	LIONS GATE CAP HOLD P/P 144A 06.3750 02/01/2024	0.22%
Floating Rate Income Fund	ALLY FINANCIAL INC 05.1250 09/30/2024	0.22%
Floating Rate Income Fund	SS&C TECH TLB4 L+225 04.6524 04/16/2025	0.22%
Floating Rate Income Fund	THE AES CORPORATION 04.8750 05/15/2023	0.21%
Floating Rate Income Fund	ASCENT RESOURCES/AEU P/P 144A 10.0000 04/01/2022	0.21%
Floating Rate Income Fund	BUILDERS FIRSTSOURCE P/P 144A 05.6250 09/01/2024	0.21%
Floating Rate Income Fund	IHEARTCOMMUNICATIONS INC 06.3750 05/01/2026	0.21%
Floating Rate Income Fund	ICAHN ENTERPRISES/FI 06.2500 02/01/2022	0.21%
Floating Rate Income Fund	COMMSCOPE INC P/P 144A 05.5000 03/01/2024	0.21%
Floating Rate Income Fund	SIRIUS XM RADIO INC P/P 144A 04.6250 05/15/2023	0.20%
Floating Rate Income Fund	1011778 BC / NEW RED P/P 144A 04.2500 05/15/2024	0.20%
Floating Rate Income Fund	RIVERS PITTSBURGH LP P/P 144A 06.1250 08/15/2021	0.20%
Floating Rate Income Fund	ADT SEC CORP 03.5000 07/15/2022	0.20%
Floating Rate Income Fund	BIG RIVER STEEL TLB L+500 07.3299 08/23/2023	0.20%
Floating Rate Income Fund	BLOUNT INTL TLB L+375 06.1524 04/12/2023	0.20%
Floating Rate Income Fund	ALBERTSON'S LLC TLB5 L+300 05.6088 12/21/2022	0.20%
Floating Rate Income Fund	SS&C TECH TLB5 L+250 04.6524 04/16/2025	0.20%
Floating Rate Income Fund	SABRE GBL TLB L+200 04.4024 02/22/2024	0.20%
Floating Rate Income Fund	STAPLES TL L+450 07.1010 04/09/2024	0.20%
Floating Rate Income Fund	SYNIVERSE TL 2L L+900 11.5089 03/11/2024	0.19%
Floating Rate Income Fund	CABLEVISION SYS CORP 08.0000 04/15/2020	0.18%
Floating Rate Income Fund	CLEAR CHANNEL OUTDOOR HOLDIN	0.17%
Floating Rate Income Fund	LEVEL 3 TLB L+225 04.6524 02/22/2024	0.17%
Floating Rate Income Fund	IHEARTCOMMUNICATIONS INC 08.3750 05/01/2027	0.16%
Floating Rate Income Fund	TRANSOCEAN SENTR P/P 144A 05.3750 05/15/2023	0.15%
Floating Rate Income Fund	NETFLIX INC 05.5000 02/15/2022	0.15%

Fund	Security description	Percent of portfolio
Floating Rate Income Fund	REVLON CONS TLB L+350 06.0469 09/07/2023	0.15%
Floating Rate Income Fund	VISTRA ENERGY TLB3 L+200 04.3968 12/01/2025	0.14%
Floating Rate Income Fund	SOLERA LLC / SOLERA P/P 144A 10.5000 03/01/2024	0.11%
Floating Rate Income Fund	FRAC TECH INTL TLB L+475 06.0000 04/16/2021	0.11%
Floating Rate Income Fund	AIR MEDICAL TLB L+425 06.6524 03/14/2025	0.09%
Floating Rate Income Fund	TRIBUNE CLASS 1C LITIGAT	0.07%
Floating Rate Income Fund	ASCENT RESOURCES TLB L+650 08.9106 03/30/2023	0.06%
Floating Rate Income Fund	CHC GRP LLC P/P CV 00.0000 10/01/2020	0.03%
Floating Rate Income Fund	ALLEGHENY TECHNOLOGIES 05.9500 01/15/2021	0.02%
Floating Rate Income Fund	TXU TCEH RIGHTS	0.02%
Floating Rate Income Fund	AVAYA HOLDINGS CORP	0.00%
Floating Rate Income Fund	CHC GROUP LLC P/P	0.00%
Floating Rate Income Fund	AVAYA INC ESCROW P/P 144A 07.0000 04/01/2020	0.00%

Fund	Security description	Percent of portfolio
Focused Equity Fund	MICROSOFT CORP	6.20%
Focused Equity Fund	AMAZON.COM INC	5.26%
Focused Equity Fund	VISA INC-CLASS A SHARES	4.05%
Focused Equity Fund	DANAHER CORP	4.00%
Focused Equity Fund	NEXTERA ENERGY INC	3.97%
Focused Equity Fund	FIDELITY NATIONAL INFO SERV	3.74%
Focused Equity Fund	ROPER TECHNOLOGIES INC	3.70%
Focused Equity Fund	CHENIERE ENERGY INC	3.59%
Focused Equity Fund	TRANSDIGM GROUP INC	3.58%
Focused Equity Fund	WASTE CONNECTIONS INC	3.53%
Focused Equity Fund	WALMART INC	3.51%
Focused Equity Fund	LIVE NATION ENTERTAINMENT IN	3.51%
Focused Equity Fund	HONEYWELL INTERNATIONAL INC	3.47%
Focused Equity Fund	MERCK & CO. INC.	3.43%
Focused Equity Fund	CISCO SYSTEMS INC	3.40%
Focused Equity Fund	GOLDMAN SACHS GROUP INC	3.13%
Focused Equity Fund	PAYPAL HOLDINGS INC	3.03%
Focused Equity Fund	WALT DISNEY CO/THE	3.03%
Focused Equity Fund	THERMO FISHER SCIENTIFIC INC	2.99%
Focused Equity Fund	GODADDY INC - CLASS A	2.90%
Focused Equity Fund	BOSTON SCIENTIFIC CORP	2.83%
Focused Equity Fund	INTUITIVE SURGICAL INC	2.77%
Focused Equity Fund	KKR & CO INC -A	2.59%
Focused Equity Fund	COSTCO WHOLESALE CORP	2.50%
Focused Equity Fund	OKTA INC	2.32%
Focused Equity Fund	ILLUMINA INC	2.30%
Focused Equity Fund	COCA-COLA CO/THE	2.27%
Focused Equity Fund	NORFOLK SOUTHERN CORP	1.77%
Focused Equity Fund	PROCTER & GAMBLE CO/THE	1.62%
Focused Equity Fund	MCCORMICK & CO-NON VTG SHRS	1.51%
Focused Equity Fund	TWILIO INC - A	1.51%
Focused Equity Fund	TALEND SA - ADR	1.04%
Focused Equity Fund	TREASURY BILL 00.0000 08/01/2019	0.05%
Focused Equity Fund	TREASURY BILL 00.0000 07/18/2019	0.02%

Fund	Security description	Percent of portfolio
Global Health Care Fund	UNITEDHEALTH GROUP INC	7.89%
Global Health Care Fund	MERCK & CO. INC.	7.64%
Global Health Care Fund	NOVARTIS AG-REG	6.16%
Global Health Care Fund	DANAHER CORP	5.80%
Global Health Care Fund	JOHNSON & JOHNSON	5.06%
Global Health Care Fund	PFIZER INC	4.16%
Global Health Care Fund	ASTRAZENECA PLC	4.05%
Global Health Care Fund	ELI LILLY & CO	3.84%
Global Health Care Fund	ROCHE HOLDING AG-GENUSSCHEIN	3.81%
Global Health Care Fund	VERTEX PHARMACEUTICALS INC	3.57%
Global Health Care Fund	MEDICINES COMPANY	2.97%
Global Health Care Fund	BOSTON SCIENTIFIC CORP	2.88%
Global Health Care Fund	THERMO FISHER SCIENTIFIC INC	2.78%
Global Health Care Fund	AMGEN INC	2.72%
Global Health Care Fund	ABBVIE INC	2.53%
Global Health Care Fund	INTUITIVE SURGICAL INC	2.15%
Global Health Care Fund	GLAXOSMITHKLINE PLC	1.91%
Global Health Care Fund	ALLERGAN PLC	1.74%
Global Health Care Fund	ABBOTT LABORATORIES	1.69%
Global Health Care Fund	NOVO NORDISK A/S-B	1.69%
Global Health Care Fund	ASCENDIS PHARMA A/S - ADR	1.66%
Global Health Care Fund	CIGNA CORP	1.66%
Global Health Care Fund	METTLER-TOLEDO INTERNATIONAL	1.51%
Global Health Care Fund	BRISTOL-MYERS SQUIBB CO	1.42%
Global Health Care Fund	BAXTER INTERNATIONAL INC	1.38%
Global Health Care Fund	CSL LTD	1.32%
Global Health Care Fund	SANOFI	1.13%
Global Health Care Fund	MEDTRONIC PLC	1.05%
Global Health Care Fund	TAKEDA PHARMACEUTICAL CO LTD	1.03%
Global Health Care Fund	DAIICHI SANKYO CO LTD	0.97%
Global Health Care Fund	IDEXX LABORATORIES INC	0.97%
Global Health Care Fund	ORCHARD THERAPEUTICS PLC	0.92%
Global Health Care Fund	ANTHEM INC	0.89%
Global Health Care Fund	EDWARDS LIFESCIENCES CORP	0.87%
Global Health Care Fund	BECTON DICKINSON AND CO	0.79%
Global Health Care Fund	IQVIA HOLDINGS INC	0.79%
Global Health Care Fund	LONZA GROUP AG-REG	0.75%
Global Health Care Fund	ALCON INC	0.75%
Global Health Care Fund	DAVITA INC	0.71%
Global Health Care Fund	HUMANA INC	0.70%
Global Health Care Fund	FRESENIUS SE & CO KGAA	0.52%
Global Health Care Fund	MOMENTA PHARMACEUTICALS INC	0.50%
Global Health Care Fund	ALNYLAM PHARMACEUTICALS INC	0.41%
Global Health Care Fund	BLUEPRINT MEDICINES CORP	0.27%
Global Health Care Fund	IRONWOOD PHARMACEUTICALS INC	0.27%
Global Health Care Fund	ICU MEDICAL INC	0.21%
Global Health Care Fund	TREASURY BILL 00.0000 07/18/2019	0.17%
Global Health Care Fund	JPY/USD 08/21/2019 GSFX	0.10%
Global Health Care Fund	ADAPTIVE BIOTECHNOLOGIES	0.09%
Global Health Care Fund	FENNEC PHARMACEUTICALS INC	0.06%

Fund	Security description	Percent of portfolio
Global Health Care Fund	TREASURY BILL 00.0000 08/01/2019	0.06%
Global Health Care Fund	EUR/USD 09/18/2019 BANKAM	0.05%
Global Health Care Fund	TREASURY BILL 00.0000 07/11/2019	0.04%
Global Health Care Fund	JPY/USD 08/21/2019 CSI-FX	0.02%
Global Health Care Fund	TREASURY BILL 00.0000 07/25/2019	0.01%
Global Health Care Fund	EUR/USD 09/18/2019 HSBCB	0.01%
Global Health Care Fund	CAD/USD 07/17/2019 CITI	0.01%
Global Health Care Fund	ILS/USD 07/17/2019 SSBT	0.00%
Global Health Care Fund	NEURALSTEM INC SERIES K COMMON STOCK PURCHASE WARRANT	0.00%
Global Health Care Fund	GBP/USD 09/18/2019 BCAP-FX	-0.01%
Global Health Care Fund	DKK/USD 09/18/2019 CITI	-0.01%
Global Health Care Fund	AUD/USD 07/17/2019 JPMCB	-0.02%
Global Health Care Fund	CHF/USD 09/18/2019 JPMCB	-0.04%

Fund	Security description	Percent of portfolio
Global Technology Fund	MICROSOFT CORP	18.57%
Global Technology Fund	VISA INC-CLASS A SHARES	5.08%
Global Technology Fund	NXP SEMICONDUCTORS NV	3.57%
Global Technology Fund	TALEND SA - ADR	3.36%
Global Technology Fund	FACEBOOK INC-CLASS A	2.92%
Global Technology Fund	AMAZON.COM INC	2.86%
Global Technology Fund	BANDWIDTH INC-CLASS A	2.77%
Global Technology Fund	ALIBABA GROUP HOLDING-SP ADR	2.74%
Global Technology Fund	NETFLIX INC	2.73%
Global Technology Fund	FIDELITY NATIONAL INFO SERV	2.63%
Global Technology Fund	FIRST DATA CORP- CLASS A	2.47%
Global Technology Fund	SINO-AMERICAN SILICON PRODUC	2.39%
Global Technology Fund	CHARTER COMMUNICATIONS INC-A	2.34%
Global Technology Fund	DROPBOX INC-CLASS A	2.31%
Global Technology Fund	GODADDY INC - CLASS A	2.31%
Global Technology Fund	RENESAS ELECTRONICS CORP	2.26%
Global Technology Fund	CROWDSTRIKE HOLDINGS INC - A	2.15%
Global Technology Fund	DXC TECHNOLOGY CO	2.10%
Global Technology Fund	ALPHABET INC-CL C	2.08%
Global Technology Fund	ELASTIC NV	2.06%
Global Technology Fund	TENCENT HOLDINGS LTD	2.04%
Global Technology Fund	PAGSEGURO DIGITAL LTD-CL A	2.00%
Global Technology Fund	SCREEN HOLDINGS CO LTD	1.94%
Global Technology Fund	SAMSUNG ELECTRONICS-PREF	1.84%
Global Technology Fund	PINDUODUO INC-ADR	1.65%
Global Technology Fund	STMICROELECTRONICS NV	1.65%
Global Technology Fund	21VIANET GROUP INC-ADR	1.63%
Global Technology Fund	OKTA INC	1.61%
Global Technology Fund	SEA LTD-ADR	1.49%
Global Technology Fund	ELECTRONIC ARTS INC	1.46%
Global Technology Fund	FOCUS MEDIA INFO TECH 144A/REGS WARRANT 01/16/2020	1.45%
Global Technology Fund	VERISIGN INC	1.39%
Global Technology Fund	DISCOVERY INC-C	1.36%
Global Technology Fund	FASTLY INC - CLASS A	1.34%
Global Technology Fund	ASML HOLDING NV	1.31%
Global Technology Fund	MICRO FOCUS INTL-SPN ADR	1.26%
Global Technology Fund	WALT DISNEY CO/THE	1.17%
Global Technology Fund	SERVICENOW INC	0.72%
Global Technology Fund	CNH/USD 08/21/2019 HSBCB	0.12%
Global Technology Fund	UBER TECH INC P/P CV PFD	0.05%
Global Technology Fund	TREASURY BILL 00.0000 08/13/2019	0.03%
Global Technology Fund	JPY/USD 08/21/2019 GSFX	0.02%
Global Technology Fund	TWD/USD 08/21/2019 GSFX	0.02%
Global Technology Fund	CAD/USD 07/17/2019 BANKAM	0.01%
Global Technology Fund	EUR/USD 09/18/2019 SSBT	0.01%
Global Technology Fund	SEK/USD 09/18/2019 JPMCB	0.01%
Global Technology Fund	CAD/USD 07/17/2019 BCAP-FX	0.01%
Global Technology Fund	ILS/USD 07/17/2019 SSBT	0.00%
Global Technology Fund	CAD/USD 07/17/2019 GSFX	0.00%
Global Technology Fund	SEK/USD 09/18/2019 SSBT	0.00%

Fund	Security description	Percent of portfolio
Global Technology Fund	CHF/USD 09/18/2019 BCAP-FX	0.00%
Global Technology Fund	EUR/USD 09/18/2019 GSFX	0.00%
Global Technology Fund	CAD/USD 07/17/2019 SSBT	0.00%
Global Technology Fund	GBP/USD 09/18/2019 BCAP-FX	0.00%
Global Technology Fund	HKD/USD 08/21/2019 BCAP-FX	0.00%
Global Technology Fund	JPY/USD 08/21/2019 JPMCB	-0.00%
Global Technology Fund	GBP/USD 09/18/2019 BANKAM	-0.00%
Global Technology Fund	JPY/USD 08/21/2019 BANKAM	-0.01%
Global Technology Fund	KRW/USD 08/21/2019 JPMCB	-0.03%

Fund	Security description	Percent of portfolio
High Yield Fund	SPRINT CORP 07.8750 09/15/2023	0.86%
High Yield Fund	ALLY FINANCIAL INC 08.0000 11/01/2031	0.84%
High Yield Fund	CHS/COMMUNITY HEALTH SYS 06.2500 03/31/2023	0.67%
High Yield Fund	DIAMOND 1 FIN/DIAM P/P 144A 06.0200 06/15/2026	0.61%
High Yield Fund	CEQUEL COM & CAP P/P 144A 07.5000 04/01/2028	0.59%
High Yield Fund	CCO HOLDINGS LLC P/P 144A 05.3750 06/01/2029	0.52%
High Yield Fund	DISH DBS CORP 05.8750 11/15/2024	0.49%
High Yield Fund	TEMPO ACQ LLC/FI P/P 144A 06.7500 06/01/2025	0.49%
High Yield Fund	CCO HLDGS LLC/CAP CO P/P 144A 05.8750 04/01/2024	0.47%
High Yield Fund	SMURFIT KAPPA TREASURY USD 07.5000 11/20/2025	0.47%
High Yield Fund	SPRINT CORP 07.2500 09/15/2021	0.46%
High Yield Fund	REFINITIV TLB L+375 06.1524 10/01/2025	0.46%
High Yield Fund	ENERGY TRANSFER OPERATNG 06.6250 02/15/2028	0.45%
High Yield Fund	GCP APPLIED TECH P/P 144A 05.5000 04/15/2026	0.43%
High Yield Fund	ORTHO-CLINICAL INC/S P/P 144A 06.6250 05/15/2022	0.43%
High Yield Fund	DIAMONDBACK ENERGY INC 05.3750 05/31/2025	0.42%
High Yield Fund	TENET HEALTHCARE CORP 08.1250 04/01/2022	0.42%
High Yield Fund	CSC HOLDINGS LLC 05.2500 06/01/2024	0.42%
High Yield Fund	PULTEGROUP INC. 07.8750 06/15/2032	0.42%
High Yield Fund	INTELSAT JACKSON HLD P/P 144A 09.7500 07/15/2025	0.42%
High Yield Fund	BAUSCH HLTH COS INC P/P 144A 06.1250 04/15/2025	0.42%
High Yield Fund	CHENIERE CORP CHRIST 05.8750 03/31/2025	0.42%
High Yield Fund	JACK OHIO FIN LLC/FI P/P 144A 10.2500 11/15/2022	0.41%
High Yield Fund	GFL ENVIRONMENTAL P/P 144A 07.0000 06/01/2026	0.41%
High Yield Fund	SOLERA LLC / SOLERA P/P 144A 10.5000 03/01/2024	0.41%
High Yield Fund	COMMSCOPE TECH LLC P/P 144A 06.0000 06/15/2025	0.41%
High Yield Fund	AES CORP/THE 05.5000 04/15/2025	0.40%
High Yield Fund	CLUBCORP HLDG INC P/P 144A 08.5000 09/15/2025	0.40%
High Yield Fund	COLORADO INTERSTATE GAS CO 06.8500 06/15/2037	0.39%
High Yield Fund	NAVISTAR INTL CORP P/P 144A 06.6250 11/01/2025	0.39%
High Yield Fund	STAPLES INC P/P 144A 07.5000 04/15/2026	0.39%
High Yield Fund	NEXSTAR BROADC P/P 144A 05.6250 08/01/2024	0.38%
High Yield Fund	INTELSAT CONNECT FIN P/P 144A 09.5000 02/15/2023	0.38%
High Yield Fund	SPRINT CAPITAL CORPORATION 06.8750 11/15/2028	0.38%
High Yield Fund	BIG RVR STL/FIN P/P 144A 07.2500 09/01/2025	0.37%
High Yield Fund	WYNN LAS VEGAS P/P 144A 05.2500 05/15/2027	0.37%
High Yield Fund	CALPINE CORPORATION 05.7500 01/15/2025	0.37%
High Yield Fund	LEVEL 3 FINANCING INC 05.2500 03/15/2026	0.37%
High Yield Fund	TRANSDIGM INC P/P 144A 06.2500 03/15/2026	0.37%
High Yield Fund	SIRIUS XM RADIO INC P/P 144A 05.0000 08/01/2027	0.37%
High Yield Fund	COMPASS MINERALS INT P/P 144A 04.8750 07/15/2024	0.37%
High Yield Fund	ROYAL BK SCOTLND GRP PLC USD 07.6480 08/29/2049	0.36%
High Yield Fund	WR GRACE & CO-CONN P/P 144A 05.6250 10/01/2024	0.36%
High Yield Fund	SIX FLAGS ENT P/P 144A 05.5000 04/15/2027	0.36%
High Yield Fund	SS&C TECH INC P/P 144A 05.5000 09/30/2027	0.36%
High Yield Fund	BOISE CASCADE CO P/P 144A 05.6250 09/01/2024	0.36%
High Yield Fund	ASURION 2NDL L+650 08.9024 08/04/2025	0.36%
High Yield Fund	AKER BP ASA P/P 144A 05.8750 03/31/2025	0.36%
High Yield Fund	STEVENS HLDG CO INC P/P 144A 06.1250 10/01/2026	0.35%
High Yield Fund	NOVELIS CORP P/P 144A 05.8750 09/30/2026	0.35%

Fund	Security description	Percent of portfolio
High Yield Fund	EQUINIX INC 05.3750 05/15/2027	0.35%
High Yield Fund	ENDEAVOR ENERGY P/P 144A 05.7500 01/30/2028	0.35%
High Yield Fund	CRC ESCROW ISSUER LL P/P 144A 05.2500 10/15/2025	0.33%
High Yield Fund	LPL HOLDINGS INC P/P 144A 05.7500 09/15/2025	0.33%
High Yield Fund	CCO HLDGS LLC/CAP CO P/P 144A 05.7500 02/15/2026	0.33%
High Yield Fund	HESS INFRASTRUCTURE P/P 144A 05.6250 02/15/2026	0.33%
High Yield Fund	HOLLY ENERGY PARTNE P/P 144A 06.0000 08/01/2024	0.33%
High Yield Fund	TTM TECHNOLOGIES INC P/P 144A 05.6250 10/01/2025	0.33%
High Yield Fund	FRONTIER COMM P/P 144A 08.5000 04/01/2026	0.32%
High Yield Fund	NAVISTAR INTL TLB L+350 05.8900 11/06/2024	0.32%
High Yield Fund	GOLDEN NUGGET INC P/P 144A 06.7500 10/15/2024	0.32%
High Yield Fund	RIVERS PITTSBURGH LP P/P 144A 06.1250 08/15/2021	0.32%
High Yield Fund	JACK OHIO FIN LLC/FI P/P 144A 06.7500 11/15/2021	0.32%
High Yield Fund	NIELSEN FIN LLC/CO P/P 144A 05.0000 04/15/2022	0.31%
High Yield Fund	SERVICE CORP INTL 05.3750 05/15/2024	0.31%
High Yield Fund	GRAY TELEVISION INC P/P 144A 07.0000 05/15/2027	0.31%
High Yield Fund	ARDAGH PKG FIN/HLDGS P/P 144A 07.2500 05/15/2024	0.30%
High Yield Fund	GREAT LAKES D&D 08.0000 05/15/2022	0.30%
High Yield Fund	STARFRUIT US/STAR FI P/P 144A 08.0000 10/01/2026	0.30%
High Yield Fund	BWAY HOLDING CO P/P 144A 07.2500 04/15/2025	0.30%
High Yield Fund	RBS GLOBAL/REXNO P/P 144A 04.8750 12/15/2025	0.30%
High Yield Fund	JAGUAR HL / PPD I P/P 144A 06.3750 08/01/2023	0.29%
High Yield Fund	TRANSDIGM INC 06.3750 06/15/2026	0.29%
High Yield Fund	FRONTIER COMM 11.0000 09/15/2025	0.29%
High Yield Fund	BOMBARDIER INC P/P 144A 07.5000 12/01/2024	0.28%
High Yield Fund	IHS MARKIT LTD P/P 144A 04.7500 02/15/2025	0.28%
High Yield Fund	HILTON WORLDWIDE FIN LLC 04.8750 04/01/2027	0.28%
High Yield Fund	VISTRA OPERATIONS CO P/P 144A 05.5000 09/01/2026	0.28%
High Yield Fund	SCIENTIFIC GAMES INT 10.0000 12/01/2022	0.28%
High Yield Fund	WEEKLEY HOMES LLC 06.0000 02/01/2023	0.28%
High Yield Fund	ALLIANCE DATA SYS CO P/P 144A 05.3750 08/01/2022	0.28%
High Yield Fund	1011778 BC / NEW RED P/P 144A 05.0000 10/15/2025	0.28%
High Yield Fund	LEGRAND FRANCE USD 08.5000 02/15/2025	0.28%
High Yield Fund	CIT GROUP INC 05.0000 08/01/2023	0.28%
High Yield Fund	T-MOBILE USA INC 06.3750 03/01/2025	0.28%
High Yield Fund	WEWORK COS INC P/P 144A 07.8750 05/01/2025	0.28%
High Yield Fund	BAUSCH HLTH COS INC P/P 144A 07.0000 03/15/2024	0.27%
High Yield Fund	BWAY HOLDING CO P/P 144A 05.5000 04/15/2024	0.27%
High Yield Fund	TENET HEALTHCARE 06.0000 10/01/2020	0.27%
High Yield Fund	NOVELIS CORP P/P 144A 06.2500 08/15/2024	0.27%
High Yield Fund	NABORS INDUSTRIES INC. 05.7500 02/01/2025	0.27%
High Yield Fund	PROVIDENT FDG/PFG FI P/P 144A 06.3750 06/15/2025	0.27%
High Yield Fund	TRAVELPORT TLB L+500 07.5412 03/18/2026	0.27%
High Yield Fund	ALLISON TRANSMISSION P/P 144A 04.7500 10/01/2027	0.27%
High Yield Fund	COVEY PARK ENERGY LL P/P 144A 07.5000 05/15/2025	0.26%
High Yield Fund	BMC EAST LLC P/P 144A 05.5000 10/01/2024	0.26%
High Yield Fund	SABRE GLBL INC P/P 144A 05.3750 04/15/2023	0.26%
High Yield Fund	LAMB WESTON HOLDINGS P/P 144A 04.8750 11/01/2026	0.26%
High Yield Fund	GOLDEN NUGGET INC P/P 144A 08.7500 10/01/2025	0.26%
High Yield Fund	CLEAR CHNL WORLD 06.5000 11/15/2022	0.26%

Fund	Security description	Percent of portfolio
High Yield Fund	CHENIERE CORP CHRIST 05.1250 06/30/2027	0.26%
High Yield Fund	ALTICE FRANCE P/P 144A 07.3750 05/01/2026	0.26%
High Yield Fund	NETFLIX INC. 05.8750 11/15/2028	0.26%
High Yield Fund	CEMEX FINANCE LLC P/P 144A 06.0000 04/01/2024	0.26%
High Yield Fund	BANFF MERGER SUB INC P/P 144A 09.7500 09/01/2026	0.26%
High Yield Fund	HOWARD HUGHES CORP P/P 144A 05.3750 03/15/2025	0.26%
High Yield Fund	IRON MOUNTAIN INC P/P 144A 04.8750 09/15/2027	0.26%
High Yield Fund	ITRON INC P/P 144A 05.0000 01/15/2026	0.26%
High Yield Fund	SCIENTIFIC GAMES P/P 144A 08.2500 03/15/2026	0.25%
High Yield Fund	ASCEND LEARNING LLC P/P 144A 06.8750 08/01/2025	0.25%
High Yield Fund	RITE AID CORP P/P 144A 06.1250 04/01/2023	0.25%
High Yield Fund	AXALTA COATING SYS P/P 144A 04.8750 08/15/2024	0.25%
High Yield Fund	SERVICE CORP INTL 05.1250 06/01/2029	0.25%
High Yield Fund	LIONS GATE CAP HOLD P/P 144A 05.8750 11/01/2024	0.25%
High Yield Fund	MEREDITH CORP 06.8750 02/01/2026	0.25%
High Yield Fund	ARCELORMITTAL USD 07.0000 10/15/2039	0.25%
High Yield Fund	TALLGRASS NRG PRTNR P/P 144A 05.5000 01/15/2028	0.25%
High Yield Fund	LIVE NATION ENTERTAI P/P 144A 05.6250 03/15/2026	0.24%
High Yield Fund	HCA INC 05.2500 06/15/2026	0.24%
High Yield Fund	CCO HLDGS LLC/CAP C P/P 144A 05.5000 05/01/2026	0.24%
High Yield Fund	WATCO COS LLC/FI P/P 144A 06.3750 04/01/2023	0.24%
High Yield Fund	MEG ENERGY CORP P/P 144A 06.5000 01/15/2025	0.24%
High Yield Fund	MATCH GROUP INC P/P 144A 05.0000 12/15/2027	0.24%
High Yield Fund	BUILDERS FIRSTSOURCE P/P 144A 05.6250 09/01/2024	0.24%
High Yield Fund	CIT GROUP INC. 05.2500 03/07/2025	0.24%
High Yield Fund	GARTNER INC P/P 144A 05.1250 04/01/2025	0.24%
High Yield Fund	ALLY FINANCIAL INC 05.7500 11/20/2025	0.24%
High Yield Fund	FIRST DATA CORP P/P 144A 05.7500 01/15/2024	0.24%
High Yield Fund	STAPLES INC P/P 144A 10.7500 04/15/2027	0.23%
High Yield Fund	PRECISION DRILL P/P 144A 07.1250 01/15/2026	0.23%
High Yield Fund	DENBURY RESOURCES IN P/P 144A 09.0000 05/15/2021	0.23%
High Yield Fund	TMS INTL CORP P/P 144A 07.2500 08/15/2025	0.23%
High Yield Fund	SPRINGLEAF FINANCE CORP 06.8750 03/15/2025	0.23%
High Yield Fund	WIDOPENWEST TLB L+325 05.6536 08/19/2023	0.23%
High Yield Fund	ZEKELMAN IND INC P/P 144A 09.8750 06/15/2023	0.23%
High Yield Fund	SIX FLAGS ENT P/P 144A 04.8750 07/31/2024	0.23%
High Yield Fund	DCP MIDSTREAM P/P 144A 06.7500 09/15/2037	0.23%
High Yield Fund	AUTOMATION TOOLING S P/P 144A 06.5000 06/15/2023	0.23%
High Yield Fund	USI INC/NY P/P 144A 06.8750 05/01/2025	0.23%
High Yield Fund	CEQUEL COM HLDG I/CA P/P 144A 05.1250 12/15/2021	0.23%
High Yield Fund	BAUSCH HLTH AMERICAS P/P 144A 08.5000 01/31/2027	0.23%
High Yield Fund	CORNERSTONE BUILDING P/P 144A 08.0000 04/15/2026	0.23%
High Yield Fund	TRI POINTE GROUP / HOMES 05.8750 06/15/2024	0.23%
High Yield Fund	STARWOOD PROP TR 04.7500 03/15/2025	0.23%
High Yield Fund	WERNER FINCO LP/INC P/P 144A 08.7500 07/15/2025	0.22%
High Yield Fund	TEVA PHARMACEUTICALS NE USD 06.7500 03/01/2028	0.22%
High Yield Fund	INGEVITY CORP P/P 144A 04.5000 02/01/2026	0.22%
High Yield Fund	APERGY CORP 06.3750 05/01/2026	0.22%
High Yield Fund	CHARTER COMMUNICATIONS INC-A	0.22%
High Yield Fund	PQ CORP P/P 144A 05.7500 12/15/2025	0.22%

Fund	Security description	Percent of portfolio
High Yield Fund	AIR MEDICAL MERGER S P/P 144A 06.3750 05/15/2023	0.22%
High Yield Fund	PENSKE AUTO GRP INC 05.7500 10/01/2022	0.22%
High Yield Fund	BAUSCH HLTH AMERICAS P/P 144A 09.2500 04/01/2026	0.22%
High Yield Fund	CHS/COMMUNITY HEALTH 06.8750 02/01/2022	0.22%
High Yield Fund	TOPBUILD CORP P/P 144A 05.6250 05/01/2026	0.22%
High Yield Fund	BRAND ENERGY & I P/P 144A 08.5000 07/15/2025	0.22%
High Yield Fund	GREIF INC P/P 144A 06.5000 03/01/2027	0.22%
High Yield Fund	WESTERN DIGITAL CORP 04.7500 02/15/2026	0.22%
High Yield Fund	ON SEMICONDUCT CV 01.0000 12/01/2020	0.22%
High Yield Fund	KFC HLD/PIZZA HUT/TA P/P 144A 05.2500 06/01/2026	0.22%
High Yield Fund	MATTAMY GROUP CORP P/P 144A 06.8750 12/15/2023	0.21%
High Yield Fund	ALLIANT HOLD / CO-IS P/P 144A 08.2500 08/01/2023	0.21%
High Yield Fund	T-MOBILE USA INC 05.3750 04/15/2027	0.21%
High Yield Fund	VIDEOTRON LTD USD 05.0000 07/15/2022	0.21%
High Yield Fund	SYNGENTA FINANCE NV P/P 144A 05.1820 04/24/2028	0.21%
High Yield Fund	SYNGENTA FINANCE NV P/P 144A 04.8920 04/24/2025	0.21%
High Yield Fund	KFC HLD/PIZZA HUT/TA P/P 144A 05.0000 06/01/2024	0.21%
High Yield Fund	CROWN CORK & SEAL CO INC 07.3750 12/15/2026	0.21%
High Yield Fund	US CONCRETE INC 06.3750 06/01/2024	0.21%
High Yield Fund	BEACON ROOFING SUPP P/P 144A 04.8750 11/01/2025	0.21%
High Yield Fund	ALPHA 3 BV / US BID P/P 144A 06.2500 02/01/2025	0.21%
High Yield Fund	T-MOBILE USA INC 04.7500 02/01/2028	0.21%
High Yield Fund	ENTERCOM MEDIA CORP P/P 144A 07.2500 11/01/2024	0.21%
High Yield Fund	CALIFORNIA RESOURCES L+1038 12.7774 12/31/2021	0.21%
High Yield Fund	HUB INTL LTD P/P 144A 07.0000 05/01/2026	0.21%
High Yield Fund	TALBOTS TLB L+700 09.3299 11/28/2022	0.21%
High Yield Fund	CF INDUSTRIES INC 04.9500 06/01/2043	0.21%
High Yield Fund	DIAMOND 1 FIN/DIAMON P/P 144A 07.1250 06/15/2024	0.21%
High Yield Fund	CHESAPEAKE ENERGY CORPORATION 08.0000 01/15/2025	0.21%
High Yield Fund	ALLY FINANCIAL INC	0.20%
High Yield Fund	CROWN CASTLE INTL CORP 06.8750 CUM CV PFD	0.20%
High Yield Fund	1011778 BC / NEW RED P/P 144A 04.2500 05/15/2024	0.20%
High Yield Fund	HUDBAY MINERALS INC P/P 144A 07.6250 01/15/2025	0.20%
High Yield Fund	AMC ENTERTAINMENT HLDGS 05.7500 06/15/2025	0.20%
High Yield Fund	ALLEGHENY TECHNOLOGIES INC 07.8750 08/15/2023	0.20%
High Yield Fund	PLANTRONICS INC P/P 144A 05.5000 05/31/2023	0.20%
High Yield Fund	PENSKE AUTOMOTIVE GROUP 05.3750 12/01/2024	0.20%
High Yield Fund	SUGAR HSP GAMING P/P 144A 05.8750 05/15/2025	0.20%
High Yield Fund	VERTIV TLB L+400 06.4385 11/15/2023	0.20%
High Yield Fund	INDIGO NATURAL P/P 144A 06.8750 02/15/2026	0.20%
High Yield Fund	ANTERO RESOURCES CORP 05.0000 03/01/2025	0.19%
High Yield Fund	BAUSCH HLTH COS INC P/P 144A 09.0000 12/15/2025	0.19%
High Yield Fund	WMG ACQUISITION CORP P/P 144A 05.0000 08/01/2023	0.19%
High Yield Fund	NETFLIX INC 04.8750 04/15/2028	0.19%
High Yield Fund	CNO FINANCIAL GROUP INC 05.2500 05/30/2025	0.19%
High Yield Fund	VIRGIN MEDIA FIN PLC P/P 144A 05.7500 01/15/2025	0.19%
High Yield Fund	BOMBARDIER INC P/P 144A 07.8750 04/15/2027	0.19%
High Yield Fund	NRG ENERGY INC 05.7500 01/15/2028	0.19%
High Yield Fund	FREEMPORT-MCMORAN INC 06.8750 02/15/2023	0.19%
High Yield Fund	INFOR US INC 06.5000 05/15/2022	0.19%

Fund	Security description	Percent of portfolio
High Yield Fund	BRIGGS & STRATTON CORPORATION 06.8750 12/15/2020	0.19%
High Yield Fund	ALTICE LUXEMBOURG SA P/P 144A 10.5000 05/15/2027	0.19%
High Yield Fund	IHEARTCOMMUNICATIONS INC 08.3750 05/01/2027	0.19%
High Yield Fund	HCA INC 05.0000 03/15/2024	0.19%
High Yield Fund	NRG ENERGY INC 06.6250 01/15/2027	0.19%
High Yield Fund	GFL ENVIRONMENTA P/P 144A 08.5000 05/01/2027	0.19%
High Yield Fund	VIDEOTRON LTD / LTEE P/P 144A 05.1250 04/15/2027	0.19%
High Yield Fund	MOLINA HEALTHCARE IN 05.3750 11/15/2022	0.19%
High Yield Fund	CREDIT SUISSE GRP AG P/P 144A 06.2500 12/18/2024	0.18%
High Yield Fund	NRG ENERGY INC P/P 144A 05.2500 06/15/2029	0.18%
High Yield Fund	SM ENERGY CO 05.0000 01/15/2024	0.18%
High Yield Fund	OASIS PETROLEUM INC 06.8750 03/15/2022	0.18%
High Yield Fund	ENTERCOM MEDIA CORP P/P 144A 06.5000 05/01/2027	0.18%
High Yield Fund	HOUSTON FUEL TLB L+275 05.2500 06/26/2025	0.18%
High Yield Fund	CAESARS ENTERTAINMENT CORP	0.18%
High Yield Fund	WOLVERINE WORLD WIDE P/P 144A 05.0000 09/01/2026	0.18%
High Yield Fund	DRESDNER FDG TRST I P/P 144A 08.1510 06/30/2031	0.18%
High Yield Fund	JO-ANN STORES 2NDL L+925 11.7272 05/21/2024	0.18%
High Yield Fund	MICROCHIP TEC CV 01.6250 02/15/2027	0.18%
High Yield Fund	CIT GROUP INC	0.18%
High Yield Fund	LOUISIANA-PACIFIC CORPORATION 04.8750 09/15/2024	0.18%
High Yield Fund	PETSMART INC TLB L+300 06.6700 03/11/2022	0.18%
High Yield Fund	KRONOS 2NDL L+825 10.9862 11/01/2024	0.18%
High Yield Fund	BRAND ENERGY TL L+425 06.7871 06/21/2024	0.17%
High Yield Fund	STANDARD IND INC P/P 144A 05.3750 11/15/2024	0.17%
High Yield Fund	STEARNS HOLDINGS LLC P/P 144A 09.3750 08/15/2020	0.17%
High Yield Fund	LIONS GATE CAP HOLD P/P 144A 06.3750 02/01/2024	0.17%
High Yield Fund	CARRIAGE SVCS INC P/P 144A 06.6250 06/01/2026	0.17%
High Yield Fund	PENN NATIONAL GAMING P/P 144A 05.6250 01/15/2027	0.17%
High Yield Fund	PANTHER BF AGGRE 2 P/P 144A 08.5000 05/15/2027	0.17%
High Yield Fund	GLP CAPITAL LP / FIN II 05.2500 06/01/2025	0.17%
High Yield Fund	JAMES HARDIE INT P/P 144A 05.0000 01/15/2028	0.17%
High Yield Fund	HANESBRANDS INC P/P 144A 04.6250 05/15/2024	0.17%
High Yield Fund	LLOYDS BANK PLC 13.0000 01/29/2049	0.17%
High Yield Fund	CENOVUS ENERGY INC USD 06.7500 11/15/2039	0.17%
High Yield Fund	AMERICAN INTL GROUP 08.1750 05/15/2058	0.17%
High Yield Fund	TMX FIN LLC/TITLEMAX P/P 144A 11.1250 04/01/2023	0.17%
High Yield Fund	STANDARD IND INC P/P 144A 05.0000 02/15/2027	0.16%
High Yield Fund	ZIGGO BOND CO BV P/P 144A 06.0000 01/15/2027	0.16%
High Yield Fund	CSC HOLDINGS LLC P/P 144A 10.8750 10/15/2025	0.16%
High Yield Fund	OASIS PETROLEUM INC P/P 144A 06.2500 05/01/2026	0.16%
High Yield Fund	PAR PHARMA INC P/P 144A 07.5000 04/01/2027	0.16%
High Yield Fund	WPX ENERGY INC 05.7500 06/01/2026	0.16%
High Yield Fund	ALTICE LUXEMBOURG SA P/P 144A 07.6250 02/15/2025	0.16%
High Yield Fund	BAUSCH HLTH COS INC P/P 144A 07.2500 05/30/2029	0.16%
High Yield Fund	USA COMPRESSION PART 06.8750 04/01/2026	0.16%
High Yield Fund	WYNDHAM HOTELS & RE P/P 144A 05.3750 04/15/2026	0.16%
High Yield Fund	MALLINCKRODT FIN/SB P/P 144A 05.5000 04/15/2025	0.16%
High Yield Fund	HUSKY TLB L+300 05.4024 03/28/2025	0.16%
High Yield Fund	CNO FINANCIAL GROUP INC 05.2500 05/30/2029	0.16%

Fund	Security description	Percent of portfolio
High Yield Fund	ASCENT RESOURCES/AEU P/P 144A 10.0000 04/01/2022	0.16%
High Yield Fund	GOEASY LTD P/P 144A 07.8750 11/01/2022	0.16%
High Yield Fund	ALBERTSONS COS LLC P/P 144A 07.5000 03/15/2026	0.16%
High Yield Fund	ICAHN ENTER/FIN 06.7500 02/01/2024	0.16%
High Yield Fund	NEWELL BRANDS INC 04.2000 04/01/2026	0.16%
High Yield Fund	ASCEND LEARNING TLB L+300 05.4024 07/12/2024	0.16%
High Yield Fund	NATIONSTAR MTG P/P 144A 08.1250 07/15/2023	0.16%
High Yield Fund	FIRST QUANTUM MINERA P/P 144A 06.8750 03/01/2026	0.15%
High Yield Fund	SPECTRUM BRANDS INC 06.1250 12/15/2024	0.15%
High Yield Fund	TENNANT CO 05.6250 05/01/2025	0.15%
High Yield Fund	STERIGENICS-NORDION P/P 144A 06.5000 05/15/2023	0.15%
High Yield Fund	PENSKE AUTOMOTIVE GROUP 05.5000 05/15/2026	0.15%
High Yield Fund	ICAHN ENTERPRISES/FI 06.2500 02/01/2022	0.15%
High Yield Fund	NRG ENERGY INC. 07.2500 05/15/2026	0.15%
High Yield Fund	CALIFORNIA RESOURC TL L+475 07.1524 12/31/2022	0.15%
High Yield Fund	HCA INC 05.8750 05/01/2023	0.15%
High Yield Fund	TEVA PHARMACEUTICALS NE USD 06.0000 04/15/2024	0.15%
High Yield Fund	CSC HOLDINGS LLC P/P 144A 07.7500 07/15/2025	0.15%
High Yield Fund	CPG INTL TL L+375 05.9332 05/05/2024	0.15%
High Yield Fund	CENTENE CORP 06.1250 02/15/2024	0.15%
High Yield Fund	LEVEL 3 FINANCING INC 05.6250 02/01/2023	0.15%
High Yield Fund	FIRST DATA CORP P/P 144A 05.3750 08/15/2023	0.15%
High Yield Fund	AIR METHODS TLB L+350 05.8299 04/21/2024	0.15%
High Yield Fund	ROSE ROCK MIDSTREAM/ 05.6250 07/15/2022	0.15%
High Yield Fund	ESH HOSPITALITY INC P/P 144A 05.2500 05/01/2025	0.14%
High Yield Fund	CENTENE CORP 04.7500 05/15/2022	0.14%
High Yield Fund	KRATON POLYMERS LLC/ P/P 144A 07.0000 04/15/2025	0.14%
High Yield Fund	ARCELORMITTAL USD 06.1250 06/01/2025	0.14%
High Yield Fund	T-MOBILE US INC	0.14%
High Yield Fund	ALPHA 2 BV P/P 144A 08.7500 06/01/2023	0.14%
High Yield Fund	EPR PROPERTIES 05.7500 CUM CV PFD	0.14%
High Yield Fund	QORVO INC 05.5000 07/15/2026	0.14%
High Yield Fund	MEG ENERGY CORP P/P 144A 06.3750 01/30/2023	0.14%
High Yield Fund	UNITYMEDIA KABELBW P/P 144A 06.1250 01/15/2025	0.14%
High Yield Fund	ORYX TLB L+400 06.4360 05/09/2026	0.14%
High Yield Fund	ASP AMC MERGER SUB P/P 144A 08.0000 05/15/2025	0.14%
High Yield Fund	CINEMARK USA INC 04.8750 06/01/2023	0.14%
High Yield Fund	TRANSOCEAN SENTR P/P 144A 05.3750 05/15/2023	0.14%
High Yield Fund	STANDARD IND INC P/P 144A 06.0000 10/15/2025	0.14%
High Yield Fund	CHEMOURS CO 07.0000 05/15/2025	0.14%
High Yield Fund	MERCER INTL INC USD 06.5000 02/01/2024	0.14%
High Yield Fund	ROYAL BK SCOTLND GRP PLC USD 07.5000 12/29/2049	0.14%
High Yield Fund	WILLIAMS COS INC 07.7500 06/15/2031	0.14%
High Yield Fund	CALPINE CORP P/P 144A 05.2500 06/01/2026	0.14%
High Yield Fund	KFC HLD/PIZZA HUT/TA P/P 144A 04.7500 06/01/2027	0.14%
High Yield Fund	BANK OF AMERICA CORP 06.5000 10/29/2049	0.13%
High Yield Fund	WPX ENERGY INC 08.2500 08/01/2023	0.13%
High Yield Fund	CHEMOURS CO 05.3750 05/15/2027	0.13%
High Yield Fund	IHEARTMEDIA TL L+400 06.5790 05/01/2026	0.13%
High Yield Fund	TRAVERSE TLB L+400 06.6000 09/27/2024	0.13%

Fund	Security description	Percent of portfolio
High Yield Fund	ICAHN ENTERPRISES/FI 05.8750 02/01/2022	0.13%
High Yield Fund	ROBERTSHAW US HOLDING L+350 06.0000 02/28/2025	0.13%
High Yield Fund	FREEDOM MTGE CORP P/P 144A 08.2500 04/15/2025	0.13%
High Yield Fund	CONSTELLIUM SE P/P 144A 06.6250 03/01/2025	0.13%
High Yield Fund	CREDIT ACCEPTANC 07.3750 03/15/2023	0.13%
High Yield Fund	CLEAR CHANNEL WORLD P/P 144A 09.2500 02/15/2024	0.13%
High Yield Fund	COMSTOCK RESOURCES 09.7500 08/15/2026	0.13%
High Yield Fund	CPG MERGER SUB LLC P/P 144A 08.0000 10/01/2021	0.13%
High Yield Fund	POMEGRANATE MERGER S P/P 144A 09.7500 05/01/2023	0.13%
High Yield Fund	ABC SUPPLY CO INC P/P 144A 05.7500 12/15/2023	0.13%
High Yield Fund	TRANSOCEAN PONTUS LT P/P 144A 06.1250 08/01/2025	0.13%
High Yield Fund	LENNAR CORP 05.8750 11/15/2024	0.13%
High Yield Fund	AMSTED INDUSTRIES P/P 144A 05.6250 07/01/2027	0.13%
High Yield Fund	OSHKOSH CORP 05.3750 03/01/2025	0.13%
High Yield Fund	ALTICE FINCO S.A. P/P 144A 07.6250 02/15/2025	0.13%
High Yield Fund	VISTRA ENERGY CORP P/P 144A 08.1250 01/30/2026	0.13%
High Yield Fund	WELLCARE HEALTH PLANS 05.2500 04/01/2025	0.13%
High Yield Fund	UNIVISION COMM P/P 144A 05.1250 02/15/2025	0.12%
High Yield Fund	ELDORADO RESORTS INC 07.0000 08/01/2023	0.12%
High Yield Fund	CROWN AMER/CAP 04.7500 02/01/2026	0.12%
High Yield Fund	ROBERTSHAW TL 2L L+800 10.4375 02/28/2026	0.12%
High Yield Fund	THE AES CORPORATION 04.8750 05/15/2023	0.12%
High Yield Fund	RESIDEO FUNDING INC P/P 144A 06.1250 11/01/2026	0.12%
High Yield Fund	AES CORP/THE 05.1250 09/01/2027	0.12%
High Yield Fund	CHS/COMMUNITY HEALT P/P 144A 08.1250 06/30/2024	0.12%
High Yield Fund	ARDAGH PKG FIN/HLDGS P/P 144A 06.0000 02/15/2025	0.12%
High Yield Fund	STEEL DYNAMICS INC 05.5000 10/01/2024	0.12%
High Yield Fund	1011778 BC / NEW RED P/P 144A 04.6250 01/15/2022	0.12%
High Yield Fund	NRG ENERGY INC P/P 144A 04.4500 06/15/2029	0.12%
High Yield Fund	JELD-WEN INC P/P 144A 04.8750 12/15/2027	0.12%
High Yield Fund	ALLEGHENY TECHNOLOGIES 05.9500 01/15/2021	0.12%
High Yield Fund	TARGA RESOURCES PART 05.0000 01/15/2028	0.12%
High Yield Fund	CLEAN HARBORS INC P/P 144A 04.8750 07/15/2027	0.11%
High Yield Fund	ENERGY TRANSFER OPERATNG 05.5000 06/01/2027	0.11%
High Yield Fund	PARK-OHIO INDUSTRIES INC 06.6250 04/15/2027	0.11%
High Yield Fund	FAIRFAX FINL HLDGS USD 04.8500 04/17/2028	0.11%
High Yield Fund	VISTRA OPERATION P/P 144A 05.0000 07/31/2027	0.11%
High Yield Fund	MGP ESCROW ISSUER/CO 05.6250 05/01/2024	0.11%
High Yield Fund	REVLON CONS TLB L+350 06.0469 09/07/2023	0.11%
High Yield Fund	MERCER INTL INC USD 07.7500 12/01/2022	0.11%
High Yield Fund	ENSCO ROWAN PLC USD 07.7500 02/01/2026	0.11%
High Yield Fund	NIELSEN CO LUXEM P/P 144A 05.0000 02/01/2025	0.11%
High Yield Fund	TENET HEALTHCARE 04.6250 07/15/2024	0.11%
High Yield Fund	TOWNSQUARE MEDIA INC P/P 144A 06.5000 04/01/2023	0.10%
High Yield Fund	VISTRA OPERATIONS CO P/P 144A 05.6250 02/15/2027	0.10%
High Yield Fund	ZIGGO BV P/P 144A 05.5000 01/15/2027	0.10%
High Yield Fund	FREEDOM MTGE CORP P/P 144A 08.1250 11/15/2024	0.10%
High Yield Fund	CIRSA FINANCE INTER P/P 144A 07.8750 12/20/2023	0.10%
High Yield Fund	DIGICEL LTD P/P 144A 06.7500 03/01/2023	0.10%
High Yield Fund	JOSEPH T RYERSON & S P/P 144A 11.0000 05/15/2022	0.10%

Fund	Security description	Percent of portfolio
High Yield Fund	NEWFIELD EXPLORATION CO 05.6250 07/01/2024	0.10%
High Yield Fund	AVAYA TLB L+425 06.7226 12/15/2024	0.10%
High Yield Fund	ARD SECURITIES FIN P/P 144A 08.7500 01/31/2023	0.10%
High Yield Fund	GFL ENVIRONMENTAL TLB L+300 05.4024 05/31/2025	0.10%
High Yield Fund	GLP CAPITAL LP / FIN II 05.3750 04/15/2026	0.10%
High Yield Fund	TITAN ACQ LTD P/P 144A 07.7500 04/15/2026	0.10%
High Yield Fund	ANTERO RESOURCES FIN 05.1250 12/01/2022	0.10%
High Yield Fund	VERMILION ENERGY INC P/P 144A 05.6250 03/15/2025	0.10%
High Yield Fund	IHEARTCOMMUNICATIONS INC 06.3750 05/01/2026	0.10%
High Yield Fund	ISTAR INC 06.0000 04/01/2022	0.10%
High Yield Fund	TRANSOCEAN POSEIDON P/P 144A 06.8750 02/01/2027	0.10%
High Yield Fund	CINEMORLD TLB L+225 04.6885 02/28/2025	0.10%
High Yield Fund	NETFLIX INC P/P 144A 06.3750 05/15/2029	0.10%
High Yield Fund	MERCER INTL INC USD 05.5000 01/15/2026	0.09%
High Yield Fund	STEEL DYNAMICS INC 05.0000 12/15/2026	0.09%
High Yield Fund	SINCLAIR TELEVISION P/P 144A 05.6250 08/01/2024	0.09%
High Yield Fund	EP ENER/EVEREST ACQ P/P 144A 07.7500 05/15/2026	0.09%
High Yield Fund	AMC ENTERTAINMENT HLDGS 06.1250 05/15/2027	0.09%
High Yield Fund	IHS MARKIT LTD USD 04.7500 08/01/2028	0.09%
High Yield Fund	CEMEX P/P 144A 05.7000 01/11/2025	0.09%
High Yield Fund	VERTIV GROUP CORP P/P 144A 09.2500 10/15/2024	0.09%
High Yield Fund	SPRINGLEAF FINANCE CORP 06.6250 01/15/2028	0.09%
High Yield Fund	CBS OUT AMER CAP LLC 05.6250 02/15/2024	0.09%
High Yield Fund	HOLOGIC INC P/P 144A 04.3750 10/15/2025	0.09%
High Yield Fund	HCA INC. 07.5000 02/15/2022	0.09%
High Yield Fund	AES CORP/THE 04.5000 03/15/2023	0.09%
High Yield Fund	BEACON ROOFING SUPPL 06.3750 10/01/2023	0.09%
High Yield Fund	CENTENE ESCROW I CO P/P 144A 05.3750 06/01/2026	0.09%
High Yield Fund	JO-ANN STORES TL L+500 07.5915 10/16/2023	0.09%
High Yield Fund	TARGA RESOURCES PART P/P 144A 06.5000 07/15/2027	0.09%
High Yield Fund	BAUSCH HLTH COS INC P/P 144A 06.5000 03/15/2022	0.09%
High Yield Fund	HANESBRANDS INC P/P 144A 04.8750 05/15/2026	0.09%
High Yield Fund	AVAYA HOLDINGS CORP	0.09%
High Yield Fund	AMC ENT HOLDIN 05.8750 11/15/2026	0.09%
High Yield Fund	SPRINGLEAF FINANCE CORP 07.1250 03/15/2026	0.09%
High Yield Fund	SESI LLC 07.1250 12/15/2021	0.09%
High Yield Fund	ANTERO RESOURCES COR 05.6250 06/01/2023	0.09%
High Yield Fund	TRONOX FINANCE PLC P/P 144A 05.7500 10/01/2025	0.09%
High Yield Fund	LIVE NATION ENTERTAINMENT IN	0.09%
High Yield Fund	BOYD GAMING CORPORATION 06.0000 08/15/2026	0.09%
High Yield Fund	CREDIT ACCEPTANC P/P 144A 06.6250 03/15/2026	0.09%
High Yield Fund	T-MOBILE USA INC 04.5000 02/01/2026	0.09%
High Yield Fund	P/P 144A 06.8750 08/15/2026	0.09%
High Yield Fund	WHITING PETROLEUM CORP 06.6250 01/15/2026	0.09%
High Yield Fund	BOYD GAMING CORP 06.3750 04/01/2026	0.09%
High Yield Fund	CAPITAL AUTO 2NDL L+600 08.4100 03/24/2025	0.09%
High Yield Fund	NOBLE HLDG INTL LTD P/P 144A 07.8750 02/01/2026	0.09%
High Yield Fund	TENET HEALTHCARE P/P 144A 06.2500 02/01/2027	0.09%
High Yield Fund	CALIFORNIA RESOURCES P/P 144A 08.0000 12/15/2022	0.09%
High Yield Fund	MATTAMY GROUP CORP P/P 144A 06.5000 10/01/2025	0.08%

Fund	Security description	Percent of portfolio
High Yield Fund	AKER BP ASA P/P 144A 04.7500 06/15/2024	0.08%
High Yield Fund	CONSTELLIUM SE P/P 144A 05.7500 05/15/2024	0.08%
High Yield Fund	BERRY GLOBAL ESCR P/P 144A 05.6250 07/15/2027	0.08%
High Yield Fund	CSC HOLDINGS LLC 06.7500 11/15/2021	0.08%
High Yield Fund	DISH NETWORK CV 03.3750 08/15/2026	0.08%
High Yield Fund	ELANCO ANIMAL HEALTH 04.2720 08/28/2023	0.08%
High Yield Fund	GO DADDY OPCO/FINCO P/P 144A 05.2500 12/01/2027	0.08%
High Yield Fund	FREEMPORT-MCMORAN INC 05.4500 03/15/2043	0.08%
High Yield Fund	BANK OF AMERICA CORP 06.1000 12/29/2049	0.08%
High Yield Fund	MGM GROWTH/MGM FINANCE 04.5000 01/15/2028	0.08%
High Yield Fund	NATIONSTAR MORT/ 06.5000 07/01/2021	0.08%
High Yield Fund	BAUSCH HLTH COS INC P/P 144A 07.0000 01/15/2028	0.08%
High Yield Fund	BOMBARDIER INC P/P 144A 08.7500 12/01/2021	0.08%
High Yield Fund	CHS/COMMUNITY HEALTH P/P 144A 08.0000 03/15/2026	0.08%
High Yield Fund	SIRIUS XM RADIO INC P/P 144A 05.5000 07/01/2029	0.08%
High Yield Fund	DUN & BRADSTREET TLB L+500 07.4791 02/06/2026	0.08%
High Yield Fund	JPMORGAN CHASE & CO 06.0000 12/29/2049	0.08%
High Yield Fund	BAYTEX ENERGY CORP P/P 144A 05.6250 06/01/2024	0.08%
High Yield Fund	NINE ENERGY SERVICE P/P 144A 08.7500 11/01/2023	0.08%
High Yield Fund	CEQUEL COM HLDG I/CA P/P 144A 05.1250 12/15/2021	0.08%
High Yield Fund	IHEARTMEDIA INC - CLASS A	0.08%
High Yield Fund	ALTICE LUXEMBOURG SA P/P 144A 07.7500 05/15/2022	0.08%
High Yield Fund	COMMSCOPE INC P/P 144A 06.0000 03/01/2026	0.08%
High Yield Fund	THE WILLIAMS COMPANIES INC. 08.7500 03/15/2032	0.08%
High Yield Fund	DIVERSEY TL L+300 05.5828 09/06/2024	0.08%
High Yield Fund	CHESAPEAKE ENERGY CORP 08.0000 06/15/2027	0.07%
High Yield Fund	ASHTREAD CAPITAL INC P/P 144A 04.3750 08/15/2027	0.07%
High Yield Fund	VISTRA OPERATION P/P 144A 04.3000 07/15/2029	0.07%
High Yield Fund	LIVE NATION ENT P/P 144A 04.8750 11/01/2024	0.07%
High Yield Fund	INTELSAT JACKSON P/P 144A 08.5000 10/15/2024	0.07%
High Yield Fund	JELD-WEN INC P/P 144A 04.6250 12/15/2025	0.07%
High Yield Fund	NRG P/P 144A 03.7500 06/15/2024	0.07%
High Yield Fund	TRANSOCEAN INC 07.5000 04/15/2031	0.07%
High Yield Fund	CHENIERE CORP CHRIST 07.0000 06/30/2024	0.07%
High Yield Fund	CALIFORNIA RESOURCES 05.0000 01/15/2020	0.07%
High Yield Fund	EQUINIX INC 05.8750 01/15/2026	0.07%
High Yield Fund	CDX CDX.NA.HY.32 500.0 06/20/2024	0.07%
High Yield Fund	VERTIV INT HOLD CORP P/P 144A 12.0000 02/15/2022	0.07%
High Yield Fund	CONSTELLIUM SE P/P 144A 05.8750 02/15/2026	0.07%
High Yield Fund	INCEPTION MRGR/RACK P/P 144A 08.6250 11/15/2024	0.07%
High Yield Fund	CALPINE CORP P/P 144A 05.8750 01/15/2024	0.07%
High Yield Fund	HILTON DOMESTIC P/P 144A 04.8750 01/15/2030	0.07%
High Yield Fund	BAUSCH HLTH COS INC P/P 144A 05.5000 11/01/2025	0.07%
High Yield Fund	CF INDUSTRIES INC 03.4500 06/01/2023	0.07%
High Yield Fund	WELLCARE HLTH PLANS P/P 144A 05.3750 08/15/2026	0.07%
High Yield Fund	SERVICE CORPORATION INTL 04.6250 12/15/2027	0.07%
High Yield Fund	T-MOBILE USA INC 05.1250 04/15/2025	0.07%
High Yield Fund	REFINITIV US HLDG P/P 144A 06.2500 05/15/2026	0.07%
High Yield Fund	LAMB WESTON HOLDINGS P/P 144A 04.6250 11/01/2024	0.07%
High Yield Fund	CEMEX SAB DE CV P/P 144A 06.1250 05/05/2025	0.07%

Fund	Security description	Percent of portfolio
High Yield Fund	BAUSCH HLTH COS INC P/P 144A 05.7500 08/15/2027	0.07%
High Yield Fund	ORTHO-CLINICAL TLB L+325 05.6799 06/01/2025	0.07%
High Yield Fund	NEXSTAR ESCROW INC P/P 144A 05.6250 07/15/2027	0.07%
High Yield Fund	CLEAN HARBORS INC P/P 144A 05.1250 07/15/2029	0.07%
High Yield Fund	CHESAPEAKE ENERGY CORP 05.7500 03/15/2023	0.06%
High Yield Fund	ICAHN ENTER/FIN P/P 144A 06.2500 05/15/2026	0.06%
High Yield Fund	LLOYDS BANKING GROUP PLC USD 07.5000 04/30/2049	0.06%
High Yield Fund	ENERGIZER HLDG INC P/P 144A 06.3750 07/15/2026	0.06%
High Yield Fund	ENERGY TRANSFER OPERA 05.8750 01/15/2024	0.06%
High Yield Fund	TRANSDIGM INC 06.5000 05/15/2025	0.06%
High Yield Fund	NEW GOLD INC P/P 144A 06.2500 11/15/2022	0.06%
High Yield Fund	NOBLE HOLDING INTL LTD USD 07.7500 01/15/2024	0.06%
High Yield Fund	SM ENERGY CO 06.6250 01/15/2027	0.06%
High Yield Fund	ASCENT RESOURCES/AR P/P 144A 07.0000 11/01/2026	0.06%
High Yield Fund	ENDO LTD/FIN LLC/FIN P/P 144A 06.0000 07/15/2023	0.06%
High Yield Fund	CLEAR CHANNEL OUTDOOR HOLDIN	0.06%
High Yield Fund	BERRY GLOBAL INC P/P 144A 04.5000 02/15/2026	0.06%
High Yield Fund	WMG ACQUISITION CORP P/P 144A 05.5000 04/15/2026	0.06%
High Yield Fund	TARGA RESOURCES PART P/P 144A 06.8750 01/15/2029	0.06%
High Yield Fund	CBS OUT AMER CAP LLC 05.8750 03/15/2025	0.06%
High Yield Fund	FRAC TECH INTL TLB L+475 06.0000 04/16/2021	0.06%
High Yield Fund	QUEBECOR MEDIA INC USD 05.7500 01/15/2023	0.06%
High Yield Fund	HUNTSMAN INTERNATIONAL LLC 05.1250 11/15/2022	0.06%
High Yield Fund	ABC SUPPLY CO INC P/P 144A 05.8750 05/15/2026	0.06%
High Yield Fund	DENBURY RESOURCES P/P 144A 07.7500 02/15/2024	0.05%
High Yield Fund	USA COM PART/USA COM P/P 144A 06.8750 09/01/2027	0.05%
High Yield Fund	ALTICE FRANCE SA P/P 144A 06.2500 05/15/2024	0.05%
High Yield Fund	OASIS PETROLEUM INC 06.8750 01/15/2023	0.05%
High Yield Fund	IHS MARKIT LTD P/P 144A 04.0000 03/01/2026	0.05%
High Yield Fund	ROYAL BK SCOTLND GRP PLC USD 04.8920 05/18/2029	0.05%
High Yield Fund	COMMSCOPE INC P/P 144A 05.5000 03/01/2024	0.05%
High Yield Fund	MOLINA HEALTHCARE IN P/P 144A 04.8750 06/15/2025	0.05%
High Yield Fund	IRON MOUNTAIN INC P/P 144A 05.2500 03/15/2028	0.05%
High Yield Fund	NATIONSTAR MTG P/P 144A 09.1250 07/15/2026	0.05%
High Yield Fund	EAGLE HLDG CO II LLC P/P 144A 07.7500 05/15/2022	0.05%
High Yield Fund	DCP MIDSTREAM OPERATING 05.1250 05/15/2029	0.05%
High Yield Fund	SESI LLC 07.7500 09/15/2024	0.05%
High Yield Fund	TREASURY BILL 00.0000 08/08/2019	0.05%
High Yield Fund	ACADEMY SPORTS TLB L+400 06.4390 07/02/2022	0.04%
High Yield Fund	REALOGY GRP / CO P/P 144A 09.3750 04/01/2027	0.04%
High Yield Fund	ENDO LTD/FIN LLC/FIN P/P 144A 06.0000 02/01/2025	0.04%
High Yield Fund	STARFRUIT US/STAR F P/P 144A 06.5000 10/01/2026	0.04%
High Yield Fund	WPX ENERGY INC 06.0000 01/15/2022	0.04%
High Yield Fund	VISTRA OPERATION P/P 144A 03.5500 07/15/2024	0.04%
High Yield Fund	BUILDERS FIRSTSOURCE P/P 144A 06.7500 06/01/2027	0.04%
High Yield Fund	CENOVUS ENERGY INC	0.04%
High Yield Fund	MERCER INTL INC P/P 144A 07.3750 01/15/2025	0.04%
High Yield Fund	GENON 939CER907	0.04%
High Yield Fund	RACKSPACE HOSTING INC L+300 05.5755 11/03/2023	0.04%
High Yield Fund	MEG ENERGY CORP P/P 144A 07.0000 03/31/2024	0.04%

Fund	Security description	Percent of portfolio
High Yield Fund	KINROSS GOLD CORP USD 05.9500 03/15/2024	0.04%
High Yield Fund	CABLEVISION SYS CORP 08.0000 04/15/2020	0.04%
High Yield Fund	PANTHER BF AGGREGA P/P 144A 06.2500 05/15/2026	0.04%
High Yield Fund	STEEL DYNAMICS INC 04.1250 09/15/2025	0.04%
High Yield Fund	IAA INC P/P 144A 05.5000 06/15/2027	0.03%
High Yield Fund	TECK RESOURCES LIMITED USD 03.7500 02/01/2023	0.03%
High Yield Fund	FIRST QUANTUM MINERA P/P 144A 07.5000 04/01/2025	0.03%
High Yield Fund	ELDORADO RESORTS INC 06.0000 09/15/2026	0.03%
High Yield Fund	ASHTREAD CAPITAL INC P/P 144A 05.2500 08/01/2026	0.03%
High Yield Fund	SPRINT COMMUNICATIONS INC. 07.0000 08/15/2020	0.03%
High Yield Fund	NABORS INDUSTRIES INC. 05.5000 01/15/2023	0.02%
High Yield Fund	ADVANZ PHARMA CORP	0.02%
High Yield Fund	STEEL DYNAMICS INC 05.2500 04/15/2023	0.02%
High Yield Fund	SM ENERGY CO 06.1250 11/15/2022	0.02%
High Yield Fund	GENON ENERGY/NRG AMER 09.0438 12/01/2023	0.02%
High Yield Fund	STANDARD IND INC P/P 144A 04.7500 01/15/2028	0.02%
High Yield Fund	CHC GRP LLC P/P CV 00.0000 10/01/2020	0.02%
High Yield Fund	ENERGIZER HLDG INC P/P 144A 07.7500 01/15/2027	0.02%
High Yield Fund	ROSE ROCK MIDSTREAM/ 05.6250 11/15/2023	0.02%
High Yield Fund	CLEVELAND-CLIFFS INC 05.7500 03/01/2025	0.02%
High Yield Fund	TRIBUNE CLASS 1C LITIGAT	0.01%
High Yield Fund	SPEC BRNDS ESCROW CO 06.6250 11/15/2022	0.01%
High Yield Fund	NINE POINT ENERGY CNV PRF	0.01%
High Yield Fund	TREASURY BILL 00.0000 07/25/2019	0.01%
High Yield Fund	TRANSOCEAN INC P/P 144A 09.0000 07/15/2023	0.01%
High Yield Fund	TXU TCEH RIGHTS	0.01%
High Yield Fund	NINE POINT ENERGY COM	0.01%
High Yield Fund	DCP MIDSTREAM OPERATING 05.3750 07/15/2025	0.01%
High Yield Fund	IHEARTMEDIA INC WT	0.00%
High Yield Fund	MWO HOLDINGS LLC	0.00%
High Yield Fund	TREASURY BILL 00.0000 07/16/2019	0.00%
High Yield Fund	TERVITA CORP	0.00%
High Yield Fund	TREASURY BILL 00.0000 08/01/2019	0.00%
High Yield Fund	SM ENERGY CO 06.7500 09/15/2026	0.00%
High Yield Fund	TREASURY BILL 00.0000 07/18/2019	0.00%
High Yield Fund	CAD/USD 07/17/2019 SSBT	0.00%
High Yield Fund	KEANE GROUP TLB L+375 06.3125 05/25/2025	0.00%
High Yield Fund	ESC CHESAPEAKEOILFIELD 06.6250 11/15/2019	0.00%
High Yield Fund	AVAYA INC ESCROW P/P 144A 07.0000 04/01/2020	0.00%
High Yield Fund	TREASURY BILL 00.0000 07/11/2019	0.00%
High Yield Fund	CHC GROUP LLC P/P	0.00%
High Yield Fund	ESC SEVENTYSEVENERG 06.5000 07/15/2022	0.00%
High Yield Fund	TEXAS COHLD TCEH ESCROW 11.5000 10/01/2020	0.00%
High Yield Fund	GBP/USD 09/18/2019 GSFX	-0.00%
High Yield Fund	EUR/USD 09/18/2019 BANKAM	-0.00%

Fund	Security description	Percent of portfolio
Intermediate-Term Municipal Income Fund	SAN ANTONIO-CTFS OBLG 04.0000 08/01/2033	3.67%
Intermediate-Term Municipal Income Fund	GEORGETOWN 04.0000 08/15/2033	2.99%
Intermediate-Term Municipal Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2021	2.94%
Intermediate-Term Municipal Income Fund	NV DEPT BUSINESS-AMT 01.8750 12/01/2026	2.80%
Intermediate-Term Municipal Income Fund	FL TPK AUTH-B 06.1400 07/01/2025	2.80%
Intermediate-Term Municipal Income Fund	HARRIS CULT ED VAR-C1 01.7000 12/01/2024	2.80%
Intermediate-Term Municipal Income Fund	CLIFTON HGR EDU FIN 04.0000 08/15/2030	2.64%
Intermediate-Term Municipal Income Fund	PA TPK 2ND SER SPL 05.0000 12/01/2031	2.24%
Intermediate-Term Municipal Income Fund	ALLEGHENY HOSP DEV-A 05.0000 04/01/2032	2.23%
Intermediate-Term Municipal Income Fund	CENTRL TX REGL MOB 05.0000 01/01/2037	2.19%
Intermediate-Term Municipal Income Fund	KY PUB ENERGY AUTH-B 04.0000 01/01/2049	2.06%
Intermediate-Term Municipal Income Fund	ARLINGTON HGR EDU FIN 04.0000 12/01/2031	2.06%
Intermediate-Term Municipal Income Fund	PENNSYLVANIA-A-COPS 05.0000 07/01/2030	1.99%
Intermediate-Term Municipal Income Fund	DALLAS ETC ARPT-B-AMT 04.5000 11/01/2045	1.98%
Intermediate-Term Municipal Income Fund	MAIN STREET NATURAL-A 05.0000 05/15/2021	1.98%
Intermediate-Term Municipal Income Fund	CALIFORNIA STWD CMNTY 03.0000 07/01/2025	1.90%
Intermediate-Term Municipal Income Fund	GILROY UNIF SD-TXBL 02.4800 08/01/2019	1.87%
Intermediate-Term Municipal Income Fund	PA ECON DEV-A-WASTE 01.7000 08/01/2037	1.87%
Intermediate-Term Municipal Income Fund	DIST OF COLUMBIA- REV 05.0000 07/01/2026	1.81%
Intermediate-Term Municipal Income Fund	SAN MATEO UHSD CONV-B 00.0000 12/15/2043	1.73%
Intermediate-Term Municipal Income Fund	ARLINGTON HGR EDU-A 04.0000 12/01/2031	1.71%
Intermediate-Term Municipal Income Fund	AZ LOTTERY-REF 05.0000 07/01/2025	1.66%
Intermediate-Term Municipal Income Fund	PITTSBURGH PA WTRSWR 04.0000 09/01/2034	1.58%
Intermediate-Term Municipal Income Fund	ILLINOIS ST-D 05.0000 11/01/2021	1.50%
Intermediate-Term Municipal Income Fund	CA PCR WST MGMT-C 03.2500 12/01/2027	1.49%
Intermediate-Term Municipal Income Fund	BURKE CNTY DEV AUTH 01.8500 12/01/2049	1.40%
Intermediate-Term Municipal Income Fund	PR ELEC-REF-SER VV 05.2500 07/01/2026	1.16%
Intermediate-Term Municipal Income Fund	HIGH PLAINS CO MET DI 05.0000 12/01/2029	1.14%
Intermediate-Term Municipal Income Fund	JEFFERSON CO-REV-REF 05.0000 09/15/2029	1.13%
Intermediate-Term Municipal Income Fund	PA TURNPIKE-B1 05.0000 06/01/2029	1.12%
Intermediate-Term Municipal Income Fund	BROWARD CO ARPT-A-AMT 05.0000 10/01/2025	1.11%
Intermediate-Term Municipal Income Fund	TSASC INC-A-REF 05.0000 06/01/2026	1.10%
Intermediate-Term Municipal Income Fund	NEW JERSEY ST ECON DE 05.0000 11/01/2026	1.10%
Intermediate-Term Municipal Income Fund	OHIO HOSP REVENUE-A 05.0000 01/15/2031	1.09%
Intermediate-Term Municipal Income Fund	PUBLIC FIN AUTH-AMT 05.0000 09/30/2025	1.09%
Intermediate-Term Municipal Income Fund	CHICAGO WTRWKS-REMK 05.0000 11/01/2030	1.09%
Intermediate-Term Municipal Income Fund	CA HLTH FACS-A 04.0000 03/01/2033	1.08%
Intermediate-Term Municipal Income Fund	ILLINOIS ST FIN AUTH 05.0000 11/01/2031	1.08%
Intermediate-Term Municipal Income Fund	PHILADELPHIA AUTH-A 05.0000 12/01/2023	1.06%
Intermediate-Term Municipal Income Fund	ILLINOIS ST-REF 05.0000 02/01/2026	1.06%
Intermediate-Term Municipal Income Fund	MET TRANS AUTH-C1-REF 04.0000 11/15/2032	1.06%
Intermediate-Term Municipal Income Fund	WARREN HLTHCR-A-REF 05.0000 07/01/2040	1.06%
Intermediate-Term Municipal Income Fund	CUMBERLAND CNTY PA MU 05.0000 01/01/2032	1.05%
Intermediate-Term Municipal Income Fund	MET TRANS AUTH-C1-REF 04.0000 11/15/2034	1.04%
Intermediate-Term Municipal Income Fund	MI FIN AUTH-B-LOC GOV 05.0000 07/01/2029	1.04%
Intermediate-Term Municipal Income Fund	CHICAGO ARPT-AMT 05.0000 01/01/2023	1.04%
Intermediate-Term Municipal Income Fund	SC PUB SVC AUTH-B-REF 05.0000 12/01/2038	1.03%
Intermediate-Term Municipal Income Fund	WHITING IN ENVRNMNTL 05.0000 11/01/2045	1.03%
Intermediate-Term Municipal Income Fund	CARLISLE SD-IMPT 04.0000 12/01/2031	1.02%
Intermediate-Term Municipal Income Fund	GAINESVILLE ETC DEV 05.0000 03/01/2027	1.02%

Fund	Security description	Percent of portfolio
Intermediate-Term Municipal Income Fund	BLACK BELT ENERGY GAS 04.0000 12/01/2048	1.01%
Intermediate-Term Municipal Income Fund	CA UNIV REV-B-TXBL 03.4220 11/01/2025	1.00%
Intermediate-Term Municipal Income Fund	ILLINOIS ST-A 05.0000 04/01/2021	0.98%
Intermediate-Term Municipal Income Fund	TX PRIVATE ACT-SR LIE 07.0000 06/30/2040	0.98%
Intermediate-Term Municipal Income Fund	PA HSG-115A-AMT 03.3500 10/01/2023	0.97%
Intermediate-Term Municipal Income Fund	SOUTHLANDS CO MET DT 03.5000 12/01/2027	0.96%
Intermediate-Term Municipal Income Fund	HOUSTON ARPT FAC-C 05.0000 07/15/2020	0.96%
Intermediate-Term Municipal Income Fund	MARTIN CO DEV-REF 04.2000 12/15/2025	0.95%
Intermediate-Term Municipal Income Fund	CAPE GIRARDEAU CNTY M 05.0000 03/01/2020	0.95%
Intermediate-Term Municipal Income Fund	WASHINGTON ST HLTH CA 02.7110 01/01/2042	0.94%
Intermediate-Term Municipal Income Fund	E-470 HWY-B-LIBOR 02.6610 09/01/2039	0.94%
Intermediate-Term Municipal Income Fund	DULUTH MN ISD COPS-A 03.0000 03/01/2020	0.94%
Intermediate-Term Municipal Income Fund	CHESTER CO IDA-A 03.0000 08/01/2019	0.93%
Intermediate-Term Municipal Income Fund	MS BUSINESS FIN-REF 02.5000 04/01/2022	0.93%
Intermediate-Term Municipal Income Fund	FARMINGTON NM POLL CO 01.8750 04/01/2033	0.93%
Intermediate-Term Municipal Income Fund	CHICAGO BOE CAB-SCH-A 00.0000 12/01/2021	0.88%
Intermediate-Term Municipal Income Fund	MD ECON DEV CORP-REF 04.0000 07/01/2020	0.81%
Intermediate-Term Municipal Income Fund	NJ HLTH CARE-REF 05.0000 09/15/2023	0.78%
Intermediate-Term Municipal Income Fund	CO ST HLTH FACS-EVANG 05.0000 12/01/2022	0.76%
Intermediate-Term Municipal Income Fund	CHICAGO-A-REF 04.0000 01/01/2024	0.73%
Intermediate-Term Municipal Income Fund	CHICAGO WSTWTR TRANS 05.0000 01/01/2026	0.54%
Intermediate-Term Municipal Income Fund	LORAIN PORT-A-REF 05.0000 11/15/2023	0.53%
Intermediate-Term Municipal Income Fund	WEST SHORE AREA AUTH 05.0000 07/01/2025	0.52%
Intermediate-Term Municipal Income Fund	ILLINOIS ST 05.0000 07/01/2023	0.52%
Intermediate-Term Municipal Income Fund	MAIN ST NAT GAS INC-B 05.0000 03/15/2021	0.49%
Intermediate-Term Municipal Income Fund	CHICAGO BOE-E-REF 05.0000 12/01/2021	0.49%
Intermediate-Term Municipal Income Fund	RAILSPLITTER 05.2500 06/01/2020	0.48%
Intermediate-Term Municipal Income Fund	HAMILTON CO HLTH 04.0000 01/01/2021	0.48%
Intermediate-Term Municipal Income Fund	MTA HUDSON RAIL YRD-A 05.0000 11/15/2046	0.47%
Intermediate-Term Municipal Income Fund	IL FIN AUTH 05.0000 11/15/2022	0.47%
Intermediate-Term Municipal Income Fund	E HEMPFIELD TWP IDA 05.0000 07/01/2030	0.40%
Intermediate-Term Municipal Income Fund	DEEPHAVEN CHTR-REF-A 04.4000 07/01/2025	0.39%
Intermediate-Term Municipal Income Fund	AZ INDL DEV-A-REF P/P 144A 04.0000 07/01/2021	0.33%
Intermediate-Term Municipal Income Fund	KY ST ECON DEV-A 05.0000 06/01/2020	0.29%
Intermediate-Term Municipal Income Fund	NJ HLTH-RF-HOLY NAME 04.5000 07/01/2020	0.24%
Intermediate-Term Municipal Income Fund	LAS VEGAS IMPT DIST 05.0000 06/01/2024	0.20%
Intermediate-Term Municipal Income Fund	RAILSPLITTER 05.2500 06/01/2021	0.20%
Intermediate-Term Municipal Income Fund	MA H/E-PARTNERS HLTHC 04.0000 07/01/2019	0.14%

Fund	Security description	Percent of portfolio
International Capital Opportunities Fund	COGECO COMMUNICATIONS INC	3.22%
International Capital Opportunities Fund	EURAZEO SE	3.13%
International Capital Opportunities Fund	EURONEXT NV	3.07%
International Capital Opportunities Fund	COMPUGROUP MEDICAL SE	2.82%
International Capital Opportunities Fund	PALTAC CORPORATION	2.54%
International Capital Opportunities Fund	TECHNOPRO HOLDINGS INC	2.50%
International Capital Opportunities Fund	DOMINO'S PIZZA GROUP PLC	2.43%
International Capital Opportunities Fund	MELCO INTERNATIONAL DEVELOP.	2.37%
International Capital Opportunities Fund	MINEBEA CO LTD	2.34%
International Capital Opportunities Fund	BRICKWORKS LIMITED	2.32%
International Capital Opportunities Fund	CONSTELLATION SOFTWARE INC	2.30%
International Capital Opportunities Fund	BERKELEY GROUP HOLDINGS/THE	2.27%
International Capital Opportunities Fund	AIR CANADA	2.26%
International Capital Opportunities Fund	DIASORIN SPA	2.24%
International Capital Opportunities Fund	ASHTREAD GROUP PLC	2.15%
International Capital Opportunities Fund	APPLUS SERVICES SA	2.13%
International Capital Opportunities Fund	DISCOVERY INC-C	2.09%
International Capital Opportunities Fund	FAIRFAX FINANCIAL HLDGS LTD	2.06%
International Capital Opportunities Fund	ADMIRAL GROUP PLC	2.04%
International Capital Opportunities Fund	SANWA HOLDINGS CORP	1.93%
International Capital Opportunities Fund	CTCI CORP	1.92%
International Capital Opportunities Fund	DART GROUP PLC	1.91%
International Capital Opportunities Fund	UNIVERSAL ENTERTAINMENT CORP	1.91%
International Capital Opportunities Fund	NEXITY	1.86%
International Capital Opportunities Fund	OPEN HOUSE CO LTD	1.80%
International Capital Opportunities Fund	HOME CAPITAL GROUP INC	1.79%
International Capital Opportunities Fund	DALATA HOTEL GROUP PLC	1.75%
International Capital Opportunities Fund	SINO-AMERICAN SILICON PRODUC	1.75%
International Capital Opportunities Fund	RIGHTMOVE PLC	1.71%
International Capital Opportunities Fund	CLINIGEN GROUP PLC	1.65%
International Capital Opportunities Fund	MINERAL RESOURCES LTD	1.64%
International Capital Opportunities Fund	MEGACABLE HOLDINGS-CPO	1.58%
International Capital Opportunities Fund	LIBERTY LATIN AMERIC-CL C	1.57%
International Capital Opportunities Fund	DAIHO CORP	1.56%
International Capital Opportunities Fund	KYUDENKO CORP	1.47%
International Capital Opportunities Fund	SARANA MENARA NUSANTARA PT	1.46%
International Capital Opportunities Fund	TREND MICRO INC	1.43%
International Capital Opportunities Fund	FISCHER (GEORG)-REG	1.39%
International Capital Opportunities Fund	SCHRODERS PLC	1.39%
International Capital Opportunities Fund	MOTOR OIL (HELLAS) SA	1.35%
International Capital Opportunities Fund	CAIRN ENERGY PLC	1.34%
International Capital Opportunities Fund	BANK OF IRELAND GROUP PLC	1.28%
International Capital Opportunities Fund	CI FINANCIAL CORP	1.19%
International Capital Opportunities Fund	EDELWEISS FINANCIAL SERVICES	1.16%
International Capital Opportunities Fund	MODEC INC	1.09%
International Capital Opportunities Fund	ELITE MATERIAL CO LTD	1.01%
International Capital Opportunities Fund	CHINA TRADITIONAL CHINESE ME	0.98%
International Capital Opportunities Fund	SOLASTO CORP	0.96%
International Capital Opportunities Fund	VIEWWORKS CO LTD	0.94%
International Capital Opportunities Fund	RYANAIR HOLDINGS PLC-SP ADR	0.93%

Fund	Security description	Percent of portfolio
International Capital Opportunities Fund	TCI CO LTD	0.78%
International Capital Opportunities Fund	DAISEKI CO LTD	0.63%
International Capital Opportunities Fund	FOMENTO DE CONSTRUCC Y CONTRA	0.52%
International Capital Opportunities Fund	NUVISTA ENERGY LTD	0.50%
International Capital Opportunities Fund	LSL PROPERTY SERVICES PLC	0.50%
International Capital Opportunities Fund	SEVEN GENERATIONS ENERGY - A	0.50%
International Capital Opportunities Fund	HELLENIC EXCHANGES - ATHENS	0.34%
International Capital Opportunities Fund	TREASURY BILL 00.0000 07/18/2019	0.26%
International Capital Opportunities Fund	MPC CONTAINER SHIPS AS	0.25%
International Capital Opportunities Fund	TREASURY BILL 00.0000 08/01/2019	0.11%
International Capital Opportunities Fund	TREASURY BILL 00.0000 07/11/2019	0.11%
International Capital Opportunities Fund	CHF/USD 09/18/2019 BCAP-FX	0.07%
International Capital Opportunities Fund	CHF/USD 09/18/2019 JPMCB	0.06%
International Capital Opportunities Fund	JPY/USD 08/21/2019 SSBT	0.05%
International Capital Opportunities Fund	SEK/USD 09/18/2019 JPMCB	0.05%
International Capital Opportunities Fund	TREASURY BILL 00.0000 07/25/2019	0.04%
International Capital Opportunities Fund	KRW/USD 08/21/2019 JPMCB	0.03%
International Capital Opportunities Fund	CLP/USD 07/17/2019 CITI	0.03%
International Capital Opportunities Fund	EUR/USD 09/18/2019 BANKAM	0.02%
International Capital Opportunities Fund	TWD/USD 08/21/2019 GSFX	0.02%
International Capital Opportunities Fund	CNH/USD 08/21/2019 HSBCB	0.02%
International Capital Opportunities Fund	EUR/USD 09/18/2019 BCAP-FX	0.02%
International Capital Opportunities Fund	DKK/USD 09/18/2019 CITI	0.01%
International Capital Opportunities Fund	JPY/USD 08/21/2019 CITI	0.01%
International Capital Opportunities Fund	EUR/USD 09/18/2019 JPMCB	0.01%
International Capital Opportunities Fund	SGD/USD 08/21/2019 JPMCB	0.01%
International Capital Opportunities Fund	NOK/USD 09/18/2019 JPMCB	0.01%
International Capital Opportunities Fund	JPY/USD 08/21/2019 BANKAM	0.01%
International Capital Opportunities Fund	EUR/USD 09/18/2019 CITI	0.01%
International Capital Opportunities Fund	EUR/USD 09/18/2019 GSFX	0.01%
International Capital Opportunities Fund	ILS/USD 07/17/2019 SSBT	0.01%
International Capital Opportunities Fund	AFREN PLC	0.00%
International Capital Opportunities Fund	HKD/USD 08/21/2019 BCAP-FX	0.00%
International Capital Opportunities Fund	GBP/USD 09/18/2019 BANKAM	-0.00%
International Capital Opportunities Fund	GBP/USD 09/18/2019 JPMCB	-0.00%
International Capital Opportunities Fund	GBP/USD 09/18/2019 SSBT	-0.00%
International Capital Opportunities Fund	GBP/USD 09/18/2019 GSFX	-0.00%
International Capital Opportunities Fund	GBP/USD 09/18/2019 BCAP-FX	-0.00%
International Capital Opportunities Fund	AUD/USD 07/17/2019 BANKAM	-0.00%
International Capital Opportunities Fund	NZD/USD 07/17/2019 JPMCB	-0.01%
International Capital Opportunities Fund	AUD/USD 07/17/2019 GSFX	-0.01%
International Capital Opportunities Fund	AUD/USD 07/17/2019 BCAP-FX	-0.01%
International Capital Opportunities Fund	AUD/USD 07/17/2019 JPMCB	-0.02%
International Capital Opportunities Fund	CAD/USD 07/17/2019 SSBT	-0.02%
International Capital Opportunities Fund	CAD/USD 07/17/2019 CITI	-0.03%
International Capital Opportunities Fund	CAD/USD 07/17/2019 BCAP-FX	-0.03%
International Capital Opportunities Fund	CAD/USD 07/17/2019 GSFX	-0.03%

Fund	Security description	Percent of portfolio
Massachusetts Tax Exempt Income Fund	MA DEV WGBH EDL-SER A 05.7500 01/01/2042	2.80%
Massachusetts Tax Exempt Income Fund	MA DEV VAR-BOSTON-U6E 01.6000 10/01/2042	2.50%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS BAY 05.0000 07/01/2043	2.29%
Massachusetts Tax Exempt Income Fund	MA BAY TRANS-A 04.0000 07/01/2037	2.03%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 04.0000 07/01/2046	1.93%
Massachusetts Tax Exempt Income Fund	WHITING IN ENVRNMNTL 05.0000 12/01/2044	1.84%
Massachusetts Tax Exempt Income Fund	NEW YORK ST THRUWAY-A 04.0000 02/01/2020	1.67%
Massachusetts Tax Exempt Income Fund	N READING-MUNI PURP 05.0000 05/15/2035	1.59%
Massachusetts Tax Exempt Income Fund	MA ST WTR 05.0000 08/01/2032	1.55%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST-I 05.0000 12/01/2035	1.40%
Massachusetts Tax Exempt Income Fund	MA WTR RES AUTH-B-REF 05.0000 08/01/2040	1.38%
Massachusetts Tax Exempt Income Fund	MA TRANS FUND-A 05.0000 06/01/2038	1.37%
Massachusetts Tax Exempt Income Fund	MA PORT AUTH-A-AMT 05.0000 07/01/2047	1.36%
Massachusetts Tax Exempt Income Fund	MA CLG BLDG-B-REF 05.0000 05/01/2043	1.29%
Massachusetts Tax Exempt Income Fund	MA ST DEV FIN -J2 05.0000 07/01/2032	1.29%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST 04.0000 04/01/2046	1.25%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST 04.0000 05/01/2035	1.24%
Massachusetts Tax Exempt Income Fund	MA EDU FIN AUTH-I-AMT 05.0000 01/01/2027	1.23%
Massachusetts Tax Exempt Income Fund	WORCESTER-MUNI PURP 04.0000 11/01/2023	1.22%
Massachusetts Tax Exempt Income Fund	MA H/E HARVARD UNIV-N 06.2500 04/01/2020	1.21%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST PORT 05.0000 07/01/2040	1.17%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST-A 05.0000 06/01/2041	1.16%
Massachusetts Tax Exempt Income Fund	MA VAR-CONS LN-SER A 01.6000 03/01/2026	1.16%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS DEV-A 05.0000 06/01/2039	1.14%
Massachusetts Tax Exempt Income Fund	LANCASTER OH PORT AUT 05.0000 08/01/2049	1.13%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS BAY 05.0000 07/01/2044	1.11%
Massachusetts Tax Exempt Income Fund	MA TRANS-SR-B 05.0000 01/01/2032	1.09%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-E-OLIN 05.0000 11/01/2043	1.08%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 04.0000 07/01/2036	1.08%
Massachusetts Tax Exempt Income Fund	UNIV MA BLDG-SR-1 05.0000 11/01/2039	1.06%
Massachusetts Tax Exempt Income Fund	MASS PORT AUTH-AMT 05.0000 07/01/2027	0.97%
Massachusetts Tax Exempt Income Fund	MA EDU FING-J-AMT 04.0000 07/01/2019	0.97%
Massachusetts Tax Exempt Income Fund	MA ST DEV FIN AGY 05.2500 10/01/2033	0.97%
Massachusetts Tax Exempt Income Fund	MA SCH BLDG AUTH-C 05.0000 08/15/2037	0.90%
Massachusetts Tax Exempt Income Fund	MA SCH BLDG-A 05.0000 11/15/2042	0.90%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 05.0000 07/01/2041	0.90%
Massachusetts Tax Exempt Income Fund	MA H/E-WINCHESTER HSP 05.2500 07/01/2038	0.89%
Massachusetts Tax Exempt Income Fund	MA CLG BLDG-UNREF 05.0000 05/01/2036	0.89%
Massachusetts Tax Exempt Income Fund	MA TRANS-SR-B 05.0000 01/01/2037	0.89%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-DEXTER 05.0000 05/01/2041	0.87%
Massachusetts Tax Exempt Income Fund	MA HLTH & ED-T2-REMK 05.0000 10/01/2030	0.85%
Massachusetts Tax Exempt Income Fund	MA H/E VAR-TUFTS-N-2 01.4900 08/15/2034	0.85%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 05.0000 10/01/2034	0.85%
Massachusetts Tax Exempt Income Fund	MA SCH BLDG AUTH-B 05.0000 10/15/2041	0.83%
Massachusetts Tax Exempt Income Fund	MA HSG FIN-A 03.5000 12/01/2031	0.80%
Massachusetts Tax Exempt Income Fund	NV DEPT BUSINESS-AMT 01.8750 12/01/2026	0.78%
Massachusetts Tax Exempt Income Fund	MA DEV FIN-A-PREREF 05.7500 07/01/2039	0.77%
Massachusetts Tax Exempt Income Fund	MA HSG FIN-A 03.2500 12/01/2027	0.75%
Massachusetts Tax Exempt Income Fund	MA PORT AUTH-A 05.1250 07/01/2041	0.73%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-I 05.0000 07/01/2032	0.72%

Fund	Security description	Percent of portfolio
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 05.0000 01/01/2040	0.71%
Massachusetts Tax Exempt Income Fund	MILFORD 05.1250 12/15/2024	0.70%
Massachusetts Tax Exempt Income Fund	MA PORT AUTH-REF-A 05.0000 07/01/2035	0.69%
Massachusetts Tax Exempt Income Fund	MA WTR RES AUTH-B 05.0000 08/01/2040	0.69%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-G 05.0000 07/01/2037	0.68%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY 05.0000 04/01/2031	0.68%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST CLG 05.0000 05/01/2039	0.66%
Massachusetts Tax Exempt Income Fund	MA DEV-SUFFOLK UNIV 05.1250 07/01/2040	0.64%
Massachusetts Tax Exempt Income Fund	MA ST DEV-B-ZERO CPN 00.0000 01/01/2028	0.63%
Massachusetts Tax Exempt Income Fund	MA DEV WST MGMT-RMKT 02.1500 05/01/2027	0.63%
Massachusetts Tax Exempt Income Fund	MA CLG BLDG-B-REF 05.0000 05/01/2037	0.63%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 05.0000 07/01/2031	0.62%
Massachusetts Tax Exempt Income Fund	MA ST DEV-B-ZERO CPN 00.0000 01/01/2029	0.61%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS-A 05.0000 01/01/2035	0.61%
Massachusetts Tax Exempt Income Fund	MA WTR RES AUTH-B-GEN 05.0000 08/01/2034	0.59%
Massachusetts Tax Exempt Income Fund	MA H/E DANA-FARBER-K 05.2500 12/01/2027	0.59%
Massachusetts Tax Exempt Income Fund	MA HLTH-SOUTHCOAST 05.0000 07/01/2039	0.58%
Massachusetts Tax Exempt Income Fund	PA ECON DEV-A-REF 01.9500 04/01/2034	0.58%
Massachusetts Tax Exempt Income Fund	SC TRANSPRTN-2003B 02.0500 10/01/2031	0.58%
Massachusetts Tax Exempt Income Fund	MA PORT AUTH-A-AMT 05.0000 07/01/2042	0.58%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY 05.0000 07/01/2040	0.57%
Massachusetts Tax Exempt Income Fund	MA DEV FIN-I-PREREF 07.2500 01/01/2032	0.51%
Massachusetts Tax Exempt Income Fund	MA ST DEV FIN AGY-N 05.0000 12/01/2036	0.50%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 05.0000 07/01/2037	0.49%
Massachusetts Tax Exempt Income Fund	HARRIS ED FACS-REF 04.0000 11/15/2032	0.48%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-A 05.0000 10/01/2034	0.48%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-REF 05.0000 06/01/2034	0.48%
Massachusetts Tax Exempt Income Fund	BERKSHIRE WIND PWR-2 05.0000 07/01/2029	0.47%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY 05.0000 04/01/2037	0.47%
Massachusetts Tax Exempt Income Fund	ST TAMMANY HOSP-A-REF 05.0000 07/01/2033	0.47%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY 05.0000 07/01/2030	0.46%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 04.0000 07/01/2035	0.44%
Massachusetts Tax Exempt Income Fund	MASS DEV FIN AGY-K 05.0000 07/01/2038	0.44%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-E 05.0000 07/01/2035	0.44%
Massachusetts Tax Exempt Income Fund	MA DEV FIN-1ST MTGE 05.0000 07/01/2031	0.44%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST-A 05.0000 03/01/2041	0.44%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS DEV FIN 05.0000 10/01/2041	0.44%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-E-OLIN 05.0000 11/01/2038	0.43%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-N 05.0000 07/01/2034	0.43%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-REF 05.0000 06/01/2033	0.43%
Massachusetts Tax Exempt Income Fund	MA HLTH & ED-T1-REMK 05.0000 10/01/2030	0.43%
Massachusetts Tax Exempt Income Fund	MA HFA-SER D 05.0500 06/01/2040	0.43%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-REF 05.0000 10/01/2037	0.42%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-I 05.0000 07/01/2036	0.42%
Massachusetts Tax Exempt Income Fund	MA SCH BLDG AUTH-B 05.0000 10/15/2035	0.42%
Massachusetts Tax Exempt Income Fund	MA DEV-Q1-BOSTON CLG 05.0000 07/01/2029	0.41%
Massachusetts Tax Exempt Income Fund	MA SCH BLDG-A-SR 05.0000 05/15/2043	0.39%
Massachusetts Tax Exempt Income Fund	GUAM GOVT-30-A 05.3750 12/01/2024	0.39%
Massachusetts Tax Exempt Income Fund	MA DEV-O-1-BRANDEIS 05.0000 10/01/2035	0.39%
Massachusetts Tax Exempt Income Fund	MA DEV FIN-A-UNREF 05.7500 07/01/2039	0.39%

Fund	Security description	Percent of portfolio
Massachusetts Tax Exempt Income Fund	MA H/E LESLEY UNV-A 05.2500 07/01/2039	0.39%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 04.0000 07/01/2034	0.38%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AUTH-REF 05.0000 07/01/2033	0.38%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 05.0000 10/01/2036	0.37%
Massachusetts Tax Exempt Income Fund	MA HSG FIN AGY-178 03.5000 06/01/2042	0.36%
Massachusetts Tax Exempt Income Fund	MA PORT AUTH -A 05.0000 07/01/2033	0.35%
Massachusetts Tax Exempt Income Fund	MA HSG FIN-A 05.1000 12/01/2030	0.35%
Massachusetts Tax Exempt Income Fund	MA PORT AUTH -A 05.0000 07/01/2032	0.35%
Massachusetts Tax Exempt Income Fund	MA DEV FIN-I-UNREF 07.2500 01/01/2032	0.34%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-DEXTER 05.0000 05/01/2026	0.33%
Massachusetts Tax Exempt Income Fund	MAS H/E MILFORD MED 05.0000 07/15/2037	0.33%
Massachusetts Tax Exempt Income Fund	WARREN HLTHCR-REF 05.0000 07/01/2032	0.32%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-REF 05.0000 06/01/2032	0.32%
Massachusetts Tax Exempt Income Fund	MA ST DEV FIN AGY-REF 05.0000 04/15/2033	0.32%
Massachusetts Tax Exempt Income Fund	MA CLG BLDG-PREREF 05.0000 05/01/2036	0.31%
Massachusetts Tax Exempt Income Fund	MA H/E VAR-J2-BAYSTAT 01.5900 07/01/2044	0.31%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY 05.0000 07/01/2034	0.31%
Massachusetts Tax Exempt Income Fund	MA DEV SABIS INTL-A 08.0000 04/15/2039	0.31%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-REF 05.0000 10/01/2049	0.30%
Massachusetts Tax Exempt Income Fund	HARRIS ED FACS-REF 04.0000 11/15/2034	0.30%
Massachusetts Tax Exempt Income Fund	MA HSG FIN AGY-169 04.0000 12/01/2044	0.30%
Massachusetts Tax Exempt Income Fund	MA HLTH-C-LOWELL 05.1250 07/01/2035	0.29%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY 05.0000 10/01/2037	0.29%
Massachusetts Tax Exempt Income Fund	MA ST DEV FIN AGY-F 05.0000 07/01/2025	0.29%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AUTH-REF 05.0000 07/01/2037	0.28%
Massachusetts Tax Exempt Income Fund	MA ST DEV FIN AGY 05.2500 12/01/2025	0.28%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY 05.0000 07/01/2036	0.27%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AUTH-REF 05.0000 07/01/2034	0.26%
Massachusetts Tax Exempt Income Fund	GUAM WATERWORKS AUTH 05.6250 07/01/2040	0.24%
Massachusetts Tax Exempt Income Fund	MASS ED FIN AUTH -B 05.7000 01/01/2031	0.24%
Massachusetts Tax Exempt Income Fund	MASSACHUSETTS ST DEV 05.0000 07/01/2044	0.23%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-DEXTER 05.0000 05/01/2027	0.23%
Massachusetts Tax Exempt Income Fund	MASS ST DEV-Q-REF 05.0000 08/15/2038	0.22%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-I 05.0000 07/01/2037	0.22%
Massachusetts Tax Exempt Income Fund	MA EDU FIN AUTH-I-AMT 05.0000 01/01/2024	0.22%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AUTH-REF 05.0000 07/01/2035	0.22%
Massachusetts Tax Exempt Income Fund	MA DEV FIN 05.0000 10/01/2031	0.21%
Massachusetts Tax Exempt Income Fund	GUAM PORT AUTH-B-AMT 05.0000 07/01/2030	0.21%
Massachusetts Tax Exempt Income Fund	MA DEV FIN-F 05.6250 07/15/2036	0.21%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-LINDEN 05.0000 11/15/2038	0.21%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AUTH-REF 05.0000 07/01/2036	0.21%
Massachusetts Tax Exempt Income Fund	GUAM PWR-A 05.5000 10/01/2040	0.20%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-H 05.0000 07/01/2037	0.20%
Massachusetts Tax Exempt Income Fund	MA HSG FIN-AMT-C 05.3500 12/01/2042	0.19%
Massachusetts Tax Exempt Income Fund	GUAM PORT AUTH-B-AMT 05.0000 07/01/2029	0.18%
Massachusetts Tax Exempt Income Fund	GUAM PORT AUTH-B-AMT 05.0000 07/01/2035	0.18%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AUTH-REF 05.0000 07/01/2038	0.16%
Massachusetts Tax Exempt Income Fund	MA EDL FIN-J-ED REV 05.6250 07/01/2028	0.14%
Massachusetts Tax Exempt Income Fund	MA WTR RES -A 06.5000 07/15/2019	0.14%
Massachusetts Tax Exempt Income Fund	MA HSG FIN-171 04.0000 12/01/2044	0.14%

Fund	Security description	Percent of portfolio
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-H 05.0000 07/01/2032	0.14%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-A-REF 05.0000 10/01/2023	0.13%
Massachusetts Tax Exempt Income Fund	MA EDU FIN AUTH-I-AMT 04.3750 01/01/2032	0.12%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-REFD 05.0000 01/01/2040	0.12%
Massachusetts Tax Exempt Income Fund	MA HLTH-NORTHESTN-A 05.0000 10/01/2035	0.12%
Massachusetts Tax Exempt Income Fund	MA DEV VAR-BOSTON-U6C 01.5500 10/01/2042	0.12%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-A-REF 05.0000 10/01/2024	0.11%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-REF 05.0000 10/01/2039	0.11%
Massachusetts Tax Exempt Income Fund	GUAM PORT AUTH-B-AMT 05.0000 07/01/2034	0.09%
Massachusetts Tax Exempt Income Fund	GUAM PWR AUTH-A-REF 05.0000 10/01/2034	0.08%
Massachusetts Tax Exempt Income Fund	MA HLTH & ED-A-UNREF 05.0000 10/01/2037	0.07%
Massachusetts Tax Exempt Income Fund	MA DEV FIN-A-PREREF 06.0000 01/01/2033	0.07%
Massachusetts Tax Exempt Income Fund	MA DEV FIN-A-UNREF 06.0000 01/01/2033	0.07%
Massachusetts Tax Exempt Income Fund	MASS ST HSG-SF-160 03.7500 06/01/2034	0.06%
Massachusetts Tax Exempt Income Fund	MASSACUSETTS ST DEV FIN AGY R 00.0000 11/15/2056	0.05%
Massachusetts Tax Exempt Income Fund	MA DEV FIN AGY-REFD 05.5000 01/01/2030	0.03%

Fund	Security description	Percent of portfolio
Minnesota Tax Exempt Income Fund	MINNESOTA ST 05.0000 06/01/2037	2.75%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS HLTH-A 05.0000 11/15/2034	2.18%
Minnesota Tax Exempt Income Fund	HENNEPIN CO REGL -A 05.0000 12/01/2038	1.99%
Minnesota Tax Exempt Income Fund	UNIV OF MN RGTS-A 05.0000 09/01/2041	1.93%
Minnesota Tax Exempt Income Fund	MINNESOTA ST-A 05.0000 08/01/2019	1.61%
Minnesota Tax Exempt Income Fund	HENNEPIN CO-B-REF 01.8700 12/01/2038	1.60%
Minnesota Tax Exempt Income Fund	STHRN MN PWR CAB -A 00.0000 01/01/2024	1.48%
Minnesota Tax Exempt Income Fund	HENNEPIN CO-C 05.0000 12/01/2034	1.46%
Minnesota Tax Exempt Income Fund	UNIV OF MN RGTS-A 05.0000 09/01/2039	1.46%
Minnesota Tax Exempt Income Fund	WSTRN MN MUNI PWR-A 05.0000 01/01/2049	1.45%
Minnesota Tax Exempt Income Fund	STHRN MN MUNI PWR AGY 05.0000 01/01/2042	1.43%
Minnesota Tax Exempt Income Fund	SAINT CLOUD MN HLTH C 05.0000 05/01/2046	1.39%
Minnesota Tax Exempt Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2028	1.37%
Minnesota Tax Exempt Income Fund	RICHFIELD ISD 280-A 04.0000 02/01/2036	1.32%
Minnesota Tax Exempt Income Fund	ROCHESTER HLTH CARE 04.0000 11/15/2048	1.32%
Minnesota Tax Exempt Income Fund	DULUTH MN ISD COPS-A 04.0000 03/01/2032	1.15%
Minnesota Tax Exempt Income Fund	CLOQUET ISD 94-B 05.0000 02/01/2027	1.05%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS ARPTS-B-R 05.0000 01/01/2022	1.01%
Minnesota Tax Exempt Income Fund	SC TRANSPRTN-2003B 02.0500 10/01/2031	1.00%
Minnesota Tax Exempt Income Fund	HENNEPIN CO REGL -A 05.0000 12/01/2037	1.00%
Minnesota Tax Exempt Income Fund	MN HGR EDU FACS AUTH 05.0000 10/01/2040	0.98%
Minnesota Tax Exempt Income Fund	MET COUNCIL-REF-C 04.0000 03/01/2025	0.96%
Minnesota Tax Exempt Income Fund	UNIV OF MN RGTS-A 05.0000 04/01/2035	0.95%
Minnesota Tax Exempt Income Fund	UNIV OF MN RGTS-A 05.0000 04/01/2041	0.94%
Minnesota Tax Exempt Income Fund	DULUTH ECO DEV AUTH-A 05.2500 02/15/2058	0.93%
Minnesota Tax Exempt Income Fund	ST PAUL HSG-A-REF 05.0000 07/01/2033	0.91%
Minnesota Tax Exempt Income Fund	WSTRN MN MUNI PWR AGY 05.0000 01/01/2031	0.91%
Minnesota Tax Exempt Income Fund	ROCHESTER ELEC-B 05.0000 12/01/2043	0.90%
Minnesota Tax Exempt Income Fund	MN HGR EDU FACS-8-K 05.0000 03/01/2037	0.90%
Minnesota Tax Exempt Income Fund	MINNESOTA ST-A 05.0000 06/01/2038	0.90%
Minnesota Tax Exempt Income Fund	MINNESOTA ST HGR EDU 05.0000 05/01/2047	0.89%
Minnesota Tax Exempt Income Fund	WSTRN MUNI PWR-A-REF 05.0000 01/01/2030	0.89%
Minnesota Tax Exempt Income Fund	ST PAUL HSG-A-SYS 04.0000 11/15/2036	0.88%
Minnesota Tax Exempt Income Fund	ST PAUL HSG-A-SYS 04.0000 11/15/2037	0.87%
Minnesota Tax Exempt Income Fund	SAINT CLOUD MN HLTH C 04.0000 05/01/2049	0.87%
Minnesota Tax Exempt Income Fund	CENTRAL MN PWR AGY 05.0000 01/01/2032	0.87%
Minnesota Tax Exempt Income Fund	MN HGR EDU FACS-REF 04.0000 03/01/2048	0.87%
Minnesota Tax Exempt Income Fund	MN ST CLGS & UNIV-A 04.0000 10/01/2025	0.87%
Minnesota Tax Exempt Income Fund	MINNESOTA ST-B 05.0000 10/01/2030	0.86%
Minnesota Tax Exempt Income Fund	JORDAN ISD 717-UNREF 05.0000 02/01/2028	0.86%
Minnesota Tax Exempt Income Fund	MN ST CLG-FUND-A 05.0000 10/01/2031	0.86%
Minnesota Tax Exempt Income Fund	MINNESOTA HGR ED 04.0000 11/01/2037	0.86%
Minnesota Tax Exempt Income Fund	WILLMAR-A-REF 05.0000 02/01/2021	0.85%
Minnesota Tax Exempt Income Fund	ROCHESTER HLTH 05.8750 07/01/2030	0.84%
Minnesota Tax Exempt Income Fund	MN AGRIC-C1-HLTH CARE 05.0000 02/15/2030	0.82%
Minnesota Tax Exempt Income Fund	MINN & ST PAUL ARPT-A 05.0000 01/01/2035	0.82%
Minnesota Tax Exempt Income Fund	MAPLE GROVE HLTH-REF 05.0000 05/01/2030	0.82%
Minnesota Tax Exempt Income Fund	ST LOUIS PK-REF 05.7500 07/01/2039	0.80%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS HLTH-B2 01.7000 11/15/2035	0.80%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS ETC-B-REF 05.0000 01/01/2029	0.79%

Fund	Security description	Percent of portfolio
Minnesota Tax Exempt Income Fund	MINNEAPOLIS ARPT-C 05.0000 01/01/2036	0.79%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS ARPT-C 05.0000 01/01/2037	0.79%
Minnesota Tax Exempt Income Fund	MINNESOTA MUNI PWR-A 05.0000 10/01/2034	0.79%
Minnesota Tax Exempt Income Fund	MINNESOTA ST HGR EDU 04.0000 10/01/2036	0.78%
Minnesota Tax Exempt Income Fund	BETHEL CHRT SCH-A 04.2500 07/01/2047	0.73%
Minnesota Tax Exempt Income Fund	MN HGR EDU FACS-8-L 05.0000 04/01/2035	0.70%
Minnesota Tax Exempt Income Fund	ROCHESTER ELEC-A-REF 05.0000 12/01/2035	0.70%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS HLTH-B1-A 01.6000 11/15/2035	0.66%
Minnesota Tax Exempt Income Fund	WOODBURY-A 03.0000 02/01/2022	0.65%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS ETC-B-REF 05.0000 01/01/2023	0.65%
Minnesota Tax Exempt Income Fund	SAINT PAUL MN HSG & R 05.0000 11/15/2040	0.63%
Minnesota Tax Exempt Income Fund	MN ST HGR EDU FACS-Q 05.0000 10/01/2032	0.62%
Minnesota Tax Exempt Income Fund	ROCHESTER HLTH CARE-E 05.0000 11/15/2038	0.62%
Minnesota Tax Exempt Income Fund	HASTINGS SD 200-A 00.0000 02/01/2030	0.61%
Minnesota Tax Exempt Income Fund	MN HGR ED-H-ST SCHOLA 05.1250 12/01/2040	0.61%
Minnesota Tax Exempt Income Fund	MN HGR ED-7F-ST OLAF 04.5000 10/01/2030	0.61%
Minnesota Tax Exempt Income Fund	ST PAUL PORT-1-REGION 05.0000 08/01/2036	0.60%
Minnesota Tax Exempt Income Fund	SHAKOPEE HLTHCARE-REF 05.0000 09/01/2034	0.60%
Minnesota Tax Exempt Income Fund	UNIV MN SER A 05.5000 07/01/2021	0.59%
Minnesota Tax Exempt Income Fund	ROCHESTER HLTHCR FAC 05.0000 07/01/2033	0.57%
Minnesota Tax Exempt Income Fund	ST PAUL HSG & REDEV-A 04.0000 10/01/2033	0.57%
Minnesota Tax Exempt Income Fund	CENTER CITY HLTH 05.0000 11/01/2041	0.57%
Minnesota Tax Exempt Income Fund	ROCHESTER HLTH CARE 05.0000 11/15/2036	0.55%
Minnesota Tax Exempt Income Fund	CIRCLE PINES SD-CABS 00.0000 02/01/2025	0.54%
Minnesota Tax Exempt Income Fund	HENNEPIN CO-A 05.0000 12/01/2038	0.51%
Minnesota Tax Exempt Income Fund	MINNESOTA ST HGR EDU 04.0000 10/01/2037	0.49%
Minnesota Tax Exempt Income Fund	CHASKA ISD112-A 05.0000 02/01/2031	0.48%
Minnesota Tax Exempt Income Fund	MAPLE GROVE HLTH-REF 05.0000 05/01/2031	0.48%
Minnesota Tax Exempt Income Fund	ROCHESTER ELEC-A-REF 05.0000 12/01/2036	0.48%
Minnesota Tax Exempt Income Fund	WSTRN MN MUNI PWR AGY 05.0000 01/01/2032	0.48%
Minnesota Tax Exempt Income Fund	MAPLE GROVE HLTH-REF 05.0000 05/01/2032	0.48%
Minnesota Tax Exempt Income Fund	S MN PWR AGY-A-REF 05.0000 01/01/2036	0.47%
Minnesota Tax Exempt Income Fund	LAKEVILLE ISD 194-B 04.0000 02/01/2027	0.47%
Minnesota Tax Exempt Income Fund	MN HSG FIN AGY-E-AMT 03.5000 01/01/2046	0.46%
Minnesota Tax Exempt Income Fund	MINNESOTA MUNI PWR-A 05.0000 10/01/2035	0.46%
Minnesota Tax Exempt Income Fund	DEEPHAVEN CHTR SCH-A 05.1250 07/01/2033	0.46%
Minnesota Tax Exempt Income Fund	ST PAUL HSG-A-REF 05.0000 07/01/2032	0.46%
Minnesota Tax Exempt Income Fund	NEW LONDON ETC SD345 04.0000 02/01/2031	0.45%
Minnesota Tax Exempt Income Fund	MN HGR EDU-REF 8-H 05.0000 10/01/2022	0.45%
Minnesota Tax Exempt Income Fund	MINNESOTA ST HGR EDU 04.0000 03/01/2037	0.45%
Minnesota Tax Exempt Income Fund	CENTER CITY HTLH CARE 05.0000 11/01/2044	0.44%
Minnesota Tax Exempt Income Fund	MOORHEAD EDUCTNL-REF 05.0000 12/01/2040	0.44%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS HLTH-A 04.0000 11/15/2038	0.44%
Minnesota Tax Exempt Income Fund	ST PAUL PARK SEN HSG 05.0000 09/01/2042	0.44%
Minnesota Tax Exempt Income Fund	MINNESOTA GEN REV-REF 05.0000 03/01/2029	0.44%
Minnesota Tax Exempt Income Fund	BURNSVILLE ISD 191-A 04.0000 02/01/2033	0.44%
Minnesota Tax Exempt Income Fund	DEEPHAVEN CHTR-REF-A 05.2500 07/01/2040	0.43%
Minnesota Tax Exempt Income Fund	ST PAUL MN HSG & REDE 05.0000 12/01/2037	0.43%
Minnesota Tax Exempt Income Fund	NTHRN MUN PWR-SER A2 05.0000 01/01/2024	0.42%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS STUD HSG 05.0000 08/01/2053	0.42%

Fund	Security description	Percent of portfolio
Minnesota Tax Exempt Income Fund	ST PAUL HSG & REDEV-A 05.0000 07/01/2033	0.42%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS HLTH-A 05.2500 08/15/2035	0.42%
Minnesota Tax Exempt Income Fund	HAM LAKE CHRT SCH-A 05.0000 07/01/2047	0.42%
Minnesota Tax Exempt Income Fund	MN ST-SER B 04.0000 08/01/2026	0.41%
Minnesota Tax Exempt Income Fund	ROCHESTER HLTH CARE-D 05.0000 11/15/2038	0.41%
Minnesota Tax Exempt Income Fund	MN ST HGR ED FACS AUT 05.0000 10/01/2031	0.41%
Minnesota Tax Exempt Income Fund	MN HGR ED-A-UNIV ST T 05.0000 10/01/2039	0.41%
Minnesota Tax Exempt Income Fund	ST CLOUD HLTH-A-PRERF 05.1250 05/01/2030	0.39%
Minnesota Tax Exempt Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2026	0.38%
Minnesota Tax Exempt Income Fund	NTRHN MUN PWR 05.0000 01/01/2041	0.37%
Minnesota Tax Exempt Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2024	0.37%
Minnesota Tax Exempt Income Fund	SARTELL ISD CAB-B 00.0000 02/01/2034	0.36%
Minnesota Tax Exempt Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2027	0.36%
Minnesota Tax Exempt Income Fund	FOREST LAKE-A 04.5000 08/01/2026	0.36%
Minnesota Tax Exempt Income Fund	MN HGR EDU FACS-A-REF 04.0000 10/01/2034	0.36%
Minnesota Tax Exempt Income Fund	MN HGR EDU FACS-A-REF 04.0000 10/01/2035	0.35%
Minnesota Tax Exempt Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2025	0.35%
Minnesota Tax Exempt Income Fund	MN HGR EDU-7S 03.0000 05/01/2022	0.34%
Minnesota Tax Exempt Income Fund	MINNESOTA ST MUNI PWR 05.0000 10/01/2029	0.34%
Minnesota Tax Exempt Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2023	0.34%
Minnesota Tax Exempt Income Fund	WINONA HLTH CARE-REF 05.0000 07/01/2034	0.33%
Minnesota Tax Exempt Income Fund	MN HFA NON AMT 05.1000 01/01/2040	0.33%
Minnesota Tax Exempt Income Fund	MINNETONKA HSG VAR-RF 01.9300 05/15/2034	0.30%
Minnesota Tax Exempt Income Fund	COLOGNE CHTR SCH-A 05.0000 07/01/2034	0.29%
Minnesota Tax Exempt Income Fund	ST PAUL HSG-A-REF 04.6250 03/01/2043	0.28%
Minnesota Tax Exempt Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2022	0.28%
Minnesota Tax Exempt Income Fund	MN HGR ED-SEVEN M 05.0000 03/01/2031	0.25%
Minnesota Tax Exempt Income Fund	BAYTOWN TWP MN LEASE 04.0000 08/01/2036	0.24%
Minnesota Tax Exempt Income Fund	BAYTOWN TWP MN LEASE 04.0000 08/01/2041	0.24%
Minnesota Tax Exempt Income Fund	NTRHN MUN PWR-REF 05.0000 01/01/2028	0.24%
Minnesota Tax Exempt Income Fund	NJ ECON DEV AUTH-AMT 05.3750 01/01/2043	0.23%
Minnesota Tax Exempt Income Fund	MN MUNI PWR AGY 05.0000 10/01/2033	0.23%
Minnesota Tax Exempt Income Fund	SHAKOPEE HLTHCARE-REF 05.0000 09/01/2029	0.23%
Minnesota Tax Exempt Income Fund	WARREN HLTHCR-A-REF 05.0000 07/01/2040	0.23%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS HLTH-REF 05.0000 11/15/2044	0.23%
Minnesota Tax Exempt Income Fund	INTERMEDIATE SD 287 04.0000 05/01/2027	0.22%
Minnesota Tax Exempt Income Fund	ST PAUL HSG & REDEV-A 06.6250 09/01/2042	0.22%
Minnesota Tax Exempt Income Fund	NTRHN MUN PWR 05.0000 01/01/2033	0.22%
Minnesota Tax Exempt Income Fund	PUB FIN AUTH-A 05.7500 11/15/2044	0.22%
Minnesota Tax Exempt Income Fund	FOREST LAKE-A 05.5000 08/01/2036	0.22%
Minnesota Tax Exempt Income Fund	HAM LAKE CHRT SCH-A 05.0000 11/01/2036	0.21%
Minnesota Tax Exempt Income Fund	ST PAUL HSG & REDEV-A 05.0000 07/01/2035	0.21%
Minnesota Tax Exempt Income Fund	ROCHESTER HLTH CARE 04.0000 11/15/2041	0.21%
Minnesota Tax Exempt Income Fund	ST PAUL HSG & RED-A 04.0000 09/01/2036	0.21%
Minnesota Tax Exempt Income Fund	NTRHN MUN PWR 05.0000 01/01/2032	0.21%
Minnesota Tax Exempt Income Fund	NTRHN MUN PWR 05.0000 01/01/2034	0.20%
Minnesota Tax Exempt Income Fund	NTRHN MUN PWR 05.0000 01/01/2031	0.19%
Minnesota Tax Exempt Income Fund	WOODBURY CHRT SCH-A 05.0000 12/01/2032	0.19%
Minnesota Tax Exempt Income Fund	WOODBURY CHRT SCH-A 05.0000 12/01/2027	0.18%
Minnesota Tax Exempt Income Fund	NTRHN MUN PWR 05.0000 01/01/2036	0.17%

Fund	Security description	Percent of portfolio
Minnesota Tax Exempt Income Fund	OTSEGO CHRT SCH-A 05.0000 09/01/2044	0.17%
Minnesota Tax Exempt Income Fund	MN ST HGR EDU FACS-7R 04.0000 12/01/2019	0.16%
Minnesota Tax Exempt Income Fund	ST PAUL PORT AUTH-7 P/P 144A 04.5000 10/01/2037	0.16%
Minnesota Tax Exempt Income Fund	NTRHN MUN PWR 05.0000 01/01/2035	0.16%
Minnesota Tax Exempt Income Fund	FRANKLIN CNTY OH HLTH 05.0000 11/15/2023	0.14%
Minnesota Tax Exempt Income Fund	COFINA 2007A SR BDS 00.0000 08/01/2044	0.12%
Minnesota Tax Exempt Income Fund	NASSAU CO ECON ASSIST 05.0000 07/01/2033	0.09%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS REV 04.0000 06/01/2027	0.09%
Minnesota Tax Exempt Income Fund	CHICAGO MTR FUEL TAX 05.0000 01/01/2030	0.09%
Minnesota Tax Exempt Income Fund	MINNEAPOLIS REV 04.0000 06/01/2031	0.09%
Minnesota Tax Exempt Income Fund	MN HGR EDU FACS-8N 04.0000 10/01/2026	0.08%
Minnesota Tax Exempt Income Fund	COFINA 2007A SR BDS 00.0000 08/01/2044	0.05%
Minnesota Tax Exempt Income Fund	JORDAN ISD 717-PRERF 05.0000 02/01/2028	0.04%
Minnesota Tax Exempt Income Fund	ST CLOUD HLTH-A-UNREF 05.1250 05/01/2030	0.03%
Minnesota Tax Exempt Income Fund	MINNESOTA ST-A-PREREF 05.0000 10/01/2024	0.01%

Fund	Security description	Percent of portfolio
New Jersey Tax Exempt Income Fund	PORT AUTH CONS 93RD 06.1250 06/01/2094	3.65%
New Jersey Tax Exempt Income Fund	GARDEN ST PRSRV-CAB-B 00.0000 11/01/2024	3.31%
New Jersey Tax Exempt Income Fund	NJ ECON-REF-AMT-A 05.7000 10/01/2039	2.15%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST ECON DE 05.0000 11/01/2026	2.14%
New Jersey Tax Exempt Income Fund	NJ ST ECO DEV-NN 05.0000 03/01/2025	2.00%
New Jersey Tax Exempt Income Fund	NJ ST HGR ED-1A-AMT 05.0000 12/01/2022	1.68%
New Jersey Tax Exempt Income Fund	WHITING IN ENVRNMNTL 05.0000 12/01/2044	1.63%
New Jersey Tax Exempt Income Fund	NJ HLTH VAR-C-VIRTUA 01.2800 07/01/2043	1.62%
New Jersey Tax Exempt Income Fund	GARDEN ST PRESERV-A 05.7500 11/01/2028	1.53%
New Jersey Tax Exempt Income Fund	NJ ST EDU FACS AUTH-B 05.0000 07/01/2034	1.51%
New Jersey Tax Exempt Income Fund	NJ HLTH-B-REF 01.4000 07/01/2038	1.45%
New Jersey Tax Exempt Income Fund	NJ HLTH CARE-A-REF 05.0000 07/01/2043	1.41%
New Jersey Tax Exempt Income Fund	DALLAS AREA RAPID-A 05.0000 12/01/2046	1.40%
New Jersey Tax Exempt Income Fund	NJ ST TRANSN -D 05.2500 12/15/2023	1.39%
New Jersey Tax Exempt Income Fund	NJ TRANSPRTN TRUST-AA 05.2500 06/15/2032	1.38%
New Jersey Tax Exempt Income Fund	NJ HLTHCARE FACS-REF 05.0000 07/01/2041	1.38%
New Jersey Tax Exempt Income Fund	NJ TRANSPRTN TRUST-AA 05.2500 06/15/2041	1.35%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-REF 05.0000 06/15/2026	1.31%
New Jersey Tax Exempt Income Fund	MTA HUDSON RAIL YRD-A 05.0000 11/15/2051	1.29%
New Jersey Tax Exempt Income Fund	NJ TRN FD CAB-SER C 00.0000 12/15/2024	1.27%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST ECON DE 05.0000 06/15/2035	1.24%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-REF 05.0000 06/01/2037	1.24%
New Jersey Tax Exempt Income Fund	N HUDSON SWR-A-UNREF 05.0000 06/01/2042	1.24%
New Jersey Tax Exempt Income Fund	LYNDHURST TWP-BANS 02.7500 09/12/2019	1.22%
New Jersey Tax Exempt Income Fund	NJ HLTH-CHILTON 05.7500 07/01/2039	1.22%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST ECON DE 05.0000 10/01/2037	1.19%
New Jersey Tax Exempt Income Fund	HILLSBOROUGH SD REF 05.3750 10/01/2021	1.13%
New Jersey Tax Exempt Income Fund	ESSEX IMPT REF-GTD 05.5000 10/01/2030	1.07%
New Jersey Tax Exempt Income Fund	TOBACCO SETTLEMENT-A 05.0000 06/01/2035	1.07%
New Jersey Tax Exempt Income Fund	NJ ST ECON DEV-REF-A 05.0000 10/01/2023	1.04%
New Jersey Tax Exempt Income Fund	NJ EDL-REF-A-KEAN UNI 05.5000 09/01/2036	1.00%
New Jersey Tax Exempt Income Fund	UNION UTILS-A-REF 05.2500 12/01/2031	0.99%
New Jersey Tax Exempt Income Fund	NJ HSG & MTGE-A-REF 04.5000 10/01/2048	0.94%
New Jersey Tax Exempt Income Fund	NJ TRN FD CAB-SER -A 00.0000 12/15/2033	0.93%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST ECON DE 05.0000 06/01/2032	0.92%
New Jersey Tax Exempt Income Fund	NJ HLTH-ST PETERS UNV 05.7500 07/01/2037	0.91%
New Jersey Tax Exempt Income Fund	BURLINGTON BRDG-EVERG 05.6250 01/01/2038	0.88%
New Jersey Tax Exempt Income Fund	NJ TURNPIKE AUTH-E 05.0000 01/01/2034	0.88%
New Jersey Tax Exempt Income Fund	NJ EDU FACS-A 05.0000 07/01/2035	0.87%
New Jersey Tax Exempt Income Fund	PORT AUTH OF NEW YORK 05.0000 09/15/2030	0.87%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-REF 05.0000 01/01/2039	0.85%
New Jersey Tax Exempt Income Fund	MONMOUTH IMPT AUTH 04.0000 07/15/2034	0.85%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-AMT 05.0000 01/01/2031	0.78%
New Jersey Tax Exempt Income Fund	NJ TURNPIKE AUTH-E 05.0000 01/01/2032	0.75%
New Jersey Tax Exempt Income Fund	NJ TURNPIKE AUTH-A 05.0000 01/01/2048	0.73%
New Jersey Tax Exempt Income Fund	NJ HLTH-VAR-B-AHS HOS 01.8200 07/01/2036	0.73%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST TURNPIK 05.0000 01/01/2040	0.73%
New Jersey Tax Exempt Income Fund	NJ TURNPIKE AUTH-A1 05.0000 01/01/2035	0.73%
New Jersey Tax Exempt Income Fund	NJ HLTH CARE FACS FIN 05.0000 07/01/2039	0.72%
New Jersey Tax Exempt Income Fund	RUTGERS STATE UNIV-M 05.0000 05/01/2034	0.72%

Fund	Security description	Percent of portfolio
New Jersey Tax Exempt Income Fund	PORT AUTH OF NEW YORK 05.0000 10/15/2041	0.71%
New Jersey Tax Exempt Income Fund	NJ TPK AUTH-A-REF 05.0000 01/01/2035	0.71%
New Jersey Tax Exempt Income Fund	ATLANTIC CITY NJ-B 05.0000 03/01/2037	0.71%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST HLTH CA 05.0000 07/01/2042	0.71%
New Jersey Tax Exempt Income Fund	NJ EDU FACS AUTH-G 05.0000 07/01/2030	0.71%
New Jersey Tax Exempt Income Fund	ATLANTIC CITY-A-REF 05.0000 03/01/2042	0.70%
New Jersey Tax Exempt Income Fund	PORT AUTH OF NEW YORK 05.0000 05/01/2045	0.70%
New Jersey Tax Exempt Income Fund	NJ TRANSPRTN TRUST-A 05.0000 12/15/2035	0.70%
New Jersey Tax Exempt Income Fund	SUSSEX UTILS-CABS-B 00.0000 12/01/2030	0.70%
New Jersey Tax Exempt Income Fund	NJ TURNPIKE-A 05.0000 01/01/2033	0.70%
New Jersey Tax Exempt Income Fund	NJ HLTHCARE FACS-A 05.0000 07/01/2039	0.70%
New Jersey Tax Exempt Income Fund	NJ ECON DEV-A 05.0000 07/15/2030	0.69%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH 06.0000 10/01/2033	0.69%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST HLTH CA 05.0000 07/01/2044	0.69%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST TRANSPR 05.0000 06/15/2028	0.69%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-REF 05.2500 06/15/2032	0.69%
New Jersey Tax Exempt Income Fund	NJ HLTH CARE GEN HOSP 06.7500 07/01/2019	0.69%
New Jersey Tax Exempt Income Fund	NJ EDUCTNL FACS-E-REF 05.0000 07/01/2023	0.69%
New Jersey Tax Exempt Income Fund	NJ TRN FD SER A 05.2500 12/15/2022	0.68%
New Jersey Tax Exempt Income Fund	NJ ECON DEV-A-CHRT 05.0000 07/01/2050	0.67%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH 05.0000 07/15/2047	0.67%
New Jersey Tax Exempt Income Fund	NJ HLTHCR FACS-REF 05.0000 08/15/2031	0.67%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST HLTH 05.0000 07/01/2045	0.67%
New Jersey Tax Exempt Income Fund	DELAWARE RVR & BAY 05.0000 01/01/2042	0.66%
New Jersey Tax Exempt Income Fund	TOBACCO SETTLEMENT-B 05.0000 06/01/2046	0.65%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST HLTH CA 04.0000 07/01/2041	0.65%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-A 04.7500 06/15/2032	0.64%
New Jersey Tax Exempt Income Fund	PORT AUTH -SPEC PROJ 06.0000 12/01/2042	0.64%
New Jersey Tax Exempt Income Fund	NJ ST TRANSN-B 05.2500 06/15/2036	0.64%
New Jersey Tax Exempt Income Fund	NJ HLTH-RF-HOLY NAME 05.0000 07/01/2025	0.63%
New Jersey Tax Exempt Income Fund	PR COMWLTH-REF-A-IMPT 05.5000 07/01/2020	0.62%
New Jersey Tax Exempt Income Fund	NJ MFH-A 04.2000 11/01/2032	0.59%
New Jersey Tax Exempt Income Fund	NJ ST HLTH-REF-A 05.0000 07/01/2035	0.58%
New Jersey Tax Exempt Income Fund	NJ INST TECH-A-UNREF 05.0000 07/01/2032	0.58%
New Jersey Tax Exempt Income Fund	DELAWARE RIVER PORT-A 05.0000 01/01/2038	0.56%
New Jersey Tax Exempt Income Fund	DELAWARE RIVER PORT-A 05.0000 01/01/2039	0.56%
New Jersey Tax Exempt Income Fund	NJ EDUCTNL-REF 05.0000 07/01/2037	0.54%
New Jersey Tax Exempt Income Fund	N BERGEN UTIL CAB-SUB 00.0000 12/15/2026	0.52%
New Jersey Tax Exempt Income Fund	NJ TRANSPRTN TRUST-A 05.0000 12/15/2034	0.52%
New Jersey Tax Exempt Income Fund	N BERGEN UTIL CAB-SUB 00.0000 12/15/2027	0.51%
New Jersey Tax Exempt Income Fund	BEXAR CO-REF 04.0000 06/15/2033	0.51%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-A 06.0000 07/01/2032	0.50%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST TRANSPR 05.0000 06/15/2030	0.50%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-A 05.0000 01/01/2035	0.50%
New Jersey Tax Exempt Income Fund	BAYONNE-REF-IMPT 05.0000 07/01/2039	0.49%
New Jersey Tax Exempt Income Fund	NJ HLTH-VAR-A4-COMP P 01.7000 07/01/2027	0.47%
New Jersey Tax Exempt Income Fund	NJ ECON-AMT-RF-D-NJ A 04.8750 11/01/2029	0.44%
New Jersey Tax Exempt Income Fund	PORT AUTH OF NEW YORK 05.0000 09/15/2031	0.41%
New Jersey Tax Exempt Income Fund	SAN BERNARDINO CCD-B 04.0000 08/01/2033	0.38%
New Jersey Tax Exempt Income Fund	NJ ECON DEV AUTH-AAA 05.0000 06/15/2036	0.38%

Fund	Security description	Percent of portfolio
New Jersey Tax Exempt Income Fund	NEW JERSEY ST TURNPIK 05.0000 01/01/2037	0.37%
New Jersey Tax Exempt Income Fund	NJ TURNPIKE AUTH-C5 02.1420 01/01/2028	0.37%
New Jersey Tax Exempt Income Fund	NJ EDUCTNL FACS-F-REF 05.0000 07/01/2029	0.36%
New Jersey Tax Exempt Income Fund	NEW JERSEY ST EDUCTNL 05.0000 07/01/2034	0.36%
New Jersey Tax Exempt Income Fund	NJ TRANSPRTN TRUST-A 05.0000 12/15/2033	0.36%
New Jersey Tax Exempt Income Fund	NJ HLTH CARE FAC FIN 05.0000 07/01/2046	0.34%
New Jersey Tax Exempt Income Fund	NJ ECON DEV-A-REF 05.0000 07/01/2029	0.33%
New Jersey Tax Exempt Income Fund	NJ HLTH CARE-A-REF 04.0000 07/01/2043	0.33%
New Jersey Tax Exempt Income Fund	NJ EDU FACS AUTH-A 05.0000 07/01/2037	0.32%
New Jersey Tax Exempt Income Fund	NJ ECON-B-RF-NJ AMERN 05.6000 11/01/2034	0.31%
New Jersey Tax Exempt Income Fund	GUAM GOVT-30-A 05.7500 12/01/2034	0.31%
New Jersey Tax Exempt Income Fund	MINNEAPOLIS HLTH-B1-A 01.6000 11/15/2035	0.29%
New Jersey Tax Exempt Income Fund	SALEM CO POLL CNTRL-A 05.0000 12/01/2023	0.23%
New Jersey Tax Exempt Income Fund	CA PUB FIN AUTH-C 01.2200 08/01/2052	0.21%
New Jersey Tax Exempt Income Fund	NJ ECON DEV-A-CHRT 05.0000 07/01/2038	0.21%
New Jersey Tax Exempt Income Fund	NJ ECON CONTINENTAL 05.2500 09/15/2029	0.20%
New Jersey Tax Exempt Income Fund	NJ ECON DEV-A 05.0000 07/01/2037	0.17%
New Jersey Tax Exempt Income Fund	CAMDEN CO IMPT-REF 05.0000 02/15/2035	0.17%
New Jersey Tax Exempt Income Fund	NJ TURNPIKE AUTH-E 05.0000 01/01/2033	0.15%
New Jersey Tax Exempt Income Fund	PORT NY/NJ 5TH-KIAC-4 06.7500 10/01/2019	0.11%
New Jersey Tax Exempt Income Fund	N HUDSON SWR-A-PREREF 05.0000 06/01/2042	0.08%
New Jersey Tax Exempt Income Fund	NJ TPK AUTH-A-UNREF 05.0000 01/01/2024	0.05%
New Jersey Tax Exempt Income Fund	NEW JERSEY HGR EDU 05.0000 12/01/2026	0.04%
New Jersey Tax Exempt Income Fund	NJ HLTH FACS-A-UNREF 05.0000 07/01/2027	0.02%

Fund	Security description	Percent of portfolio
New York Tax Exempt Income Fund	NY LIBERTY DEV CORP P/P 144A 05.0000 11/15/2044	1.76%
New York Tax Exempt Income Fund	TSASC INC-A-REF 05.0000 06/01/2041	1.70%
New York Tax Exempt Income Fund	NEW YORK ST THRUWAY-A 04.0000 02/01/2020	1.67%
New York Tax Exempt Income Fund	TRIBORO BRIDGE-F-REF 01.4500 11/01/2032	1.48%
New York Tax Exempt Income Fund	NEW YORK CITY MUNI FI 05.0000 06/15/2046	1.44%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 07/01/2042	1.30%
New York Tax Exempt Income Fund	NY DORM AUTH-E 05.0000 03/15/2038	1.23%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 02/15/2041	1.19%
New York Tax Exempt Income Fund	NEW YORK-F-1 05.0000 04/01/2043	1.14%
New York Tax Exempt Income Fund	NY DORM AUTH-C 05.0000 03/15/2041	1.06%
New York Tax Exempt Income Fund	NYC TRANSTNL FIN-E1 05.0000 02/01/2039	1.06%
New York Tax Exempt Income Fund	NY MUNI WTR FIN-HH 05.0000 06/15/2039	1.05%
New York Tax Exempt Income Fund	NYC WTR-A-1-DD-2ND GE 01.6500 06/15/2043	1.05%
New York Tax Exempt Income Fund	MTA HUDSON RAIL YRD-A 05.0000 11/15/2051	1.02%
New York Tax Exempt Income Fund	LONG ISLAND PWR AUTH 05.0000 09/01/2039	1.01%
New York Tax Exempt Income Fund	TRIBOROUGH BRIDGE-D 02.1210 11/15/2038	1.01%
New York Tax Exempt Income Fund	LONG ISLAND PWR AUTH 05.0000 09/01/2044	0.97%
New York Tax Exempt Income Fund	NYC TRANSTNL FIN-E1 05.0000 02/01/2034	0.96%
New York Tax Exempt Income Fund	NEW YORK CITY TRANS 05.0000 07/15/2040	0.95%
New York Tax Exempt Income Fund	LANCASTER OH PORT AUT 05.0000 08/01/2049	0.94%
New York Tax Exempt Income Fund	PORT AUTH NY/NJ-186 05.0000 10/15/2044	0.91%
New York Tax Exempt Income Fund	NY DORM AUTH -A -REF 05.2500 03/15/2037	0.90%
New York Tax Exempt Income Fund	NY DORM-NY UNIV-1 05.5000 07/01/2040	0.85%
New York Tax Exempt Income Fund	NYC TRANS FIN AUTH-S1 05.0000 07/15/2037	0.83%
New York Tax Exempt Income Fund	NY LIBERTY-TRD CTR 05.0000 12/15/2041	0.82%
New York Tax Exempt Income Fund	NY DORM-NY UNIV-1 05.5000 07/01/2031	0.81%
New York Tax Exempt Income Fund	NYC TRAN FIN AUTH-B1 05.0000 08/01/2040	0.78%
New York Tax Exempt Income Fund	NEW YORK ST URBAN DEV 05.0000 03/15/2038	0.77%
New York Tax Exempt Income Fund	NEW YORK-E-REF 05.0000 08/01/2034	0.76%
New York Tax Exempt Income Fund	NEW YORK CITY NY TRAN 05.0000 07/15/2043	0.76%
New York Tax Exempt Income Fund	SYRACUSE INDL-VAR-A-2 01.5000 12/01/2037	0.76%
New York Tax Exempt Income Fund	NY CNTYS TOB TR IV -A 05.0000 06/01/2038	0.73%
New York Tax Exempt Income Fund	NY TRNSPRTN DEV-AMT 05.0000 01/01/2032	0.72%
New York Tax Exempt Income Fund	NYC-ADJ-SER I-SUB I-3 01.6500 04/01/2036	0.70%
New York Tax Exempt Income Fund	MET TRANSPRTN AUTH NY 05.2500 11/15/2034	0.69%
New York Tax Exempt Income Fund	NYC TRANSTNL FIN-E1 05.0000 02/01/2040	0.68%
New York Tax Exempt Income Fund	NYC ADJ-SER I-SUB I-8 01.6800 04/01/2036	0.67%
New York Tax Exempt Income Fund	PORT AUTH OF NEW YORK 05.0000 10/15/2041	0.64%
New York Tax Exempt Income Fund	MET TRANSPRTN AUTH NY 05.0000 11/15/2033	0.63%
New York Tax Exempt Income Fund	NY DORM AUTH-A 05.0000 03/15/2044	0.62%
New York Tax Exempt Income Fund	LONG ISLAND PWR AUTH 05.0000 09/01/2041	0.62%
New York Tax Exempt Income Fund	NASSAU CNTY-C-REF 05.0000 10/01/2031	0.62%
New York Tax Exempt Income Fund	NEW YORK 05.0000 03/01/2039	0.61%
New York Tax Exempt Income Fund	MASSACHUSETTS ST-A 05.0000 06/01/2043	0.60%
New York Tax Exempt Income Fund	NYC TRANSTNL FIN-E-1 05.0000 02/01/2041	0.60%
New York Tax Exempt Income Fund	NYC MUN WTR FIN-EE 05.0000 06/15/2047	0.60%
New York Tax Exempt Income Fund	NYC TRAN FIN AUTH-B1 05.0000 08/01/2038	0.60%
New York Tax Exempt Income Fund	PORT AUTH NY & NJ-206 05.0000 11/15/2042	0.60%
New York Tax Exempt Income Fund	NY DORM AUTH-A 05.0000 05/01/2033	0.58%
New York Tax Exempt Income Fund	NYS DORM AUTH-B-GRP C 05.0000 02/15/2041	0.58%

Fund	Security description	Percent of portfolio
New York Tax Exempt Income Fund	NYC TRAN FIN AUTH-SUB 05.0000 05/01/2032	0.58%
New York Tax Exempt Income Fund	NYC-ADJ-1-SUBSER I-2 01.7000 03/01/2040	0.57%
New York Tax Exempt Income Fund	TRIBOROUGH BRIDGE-B2 01.4500 01/01/2032	0.57%
New York Tax Exempt Income Fund	NY DORM AUTH-A 05.0000 07/01/2041	0.56%
New York Tax Exempt Income Fund	NASSAU TOB ASSET-A-2 05.2500 06/01/2026	0.56%
New York Tax Exempt Income Fund	LIBERTY DEV CORP 05.5000 10/01/2037	0.55%
New York Tax Exempt Income Fund	SYRACUSE INDL-VAR-A-1 01.5000 07/01/2037	0.54%
New York Tax Exempt Income Fund	NEW YORK-SER A-1 05.0000 08/01/2032	0.54%
New York Tax Exempt Income Fund	NY ST DORM AUTH 05.0000 07/01/2031	0.54%
New York Tax Exempt Income Fund	LIBERTY DEV GOLDMAN 05.2500 10/01/2035	0.53%
New York Tax Exempt Income Fund	NYC TRANS FIN AUTH 05.0000 07/15/2034	0.53%
New York Tax Exempt Income Fund	NY LIBERTY-1-TRD CTR 05.0000 09/15/2040	0.53%
New York Tax Exempt Income Fund	TRIBOROUGH BRIDGE-CAB 00.0000 11/15/2030	0.53%
New York Tax Exempt Income Fund	NYC TRANS FIN AUTH-S1 05.0000 07/15/2040	0.53%
New York Tax Exempt Income Fund	NIAGARA AREA DEV CORP 04.7500 11/01/2042	0.52%
New York Tax Exempt Income Fund	NY ENVIR-A-UTD WTR NE 04.8750 09/01/2040	0.52%
New York Tax Exempt Income Fund	MET TRANS AUTH-A2A 02.3500 11/01/2026	0.51%
New York Tax Exempt Income Fund	NY DORM 05.1250 07/01/2039	0.50%
New York Tax Exempt Income Fund	LNG IS PWR ELEC GEN-C 05.2500 09/01/2029	0.50%
New York Tax Exempt Income Fund	SUFFOLK CO-B-REF 05.0000 10/15/2026	0.50%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 12/01/2037	0.50%
New York Tax Exempt Income Fund	BUFFALO & ERIE CNTY 05.0000 11/15/2037	0.49%
New York Tax Exempt Income Fund	NYS HSG-A-AFFORDABLE 05.0000 11/01/2042	0.48%
New York Tax Exempt Income Fund	SYRACUSE NY INDL DEV 05.0000 01/01/2035	0.47%
New York Tax Exempt Income Fund	MET TRANSPRTN AUTH-D 05.0000 11/15/2038	0.46%
New York Tax Exempt Income Fund	NEW YORK CITY NY MUNI 04.0000 06/15/2040	0.45%
New York Tax Exempt Income Fund	TRIBORO BRIDGE-A-REF 05.0000 11/15/2041	0.44%
New York Tax Exempt Income Fund	ALBANY CAP RES 06.2500 11/15/2038	0.44%
New York Tax Exempt Income Fund	NYC TRAN FIN AUTH-SUB 05.0000 05/01/2036	0.43%
New York Tax Exempt Income Fund	MET TRANS AUTH -B-1 05.0000 11/15/2034	0.42%
New York Tax Exempt Income Fund	NYC TRANSITIONAL-B-1 05.0000 08/01/2039	0.42%
New York Tax Exempt Income Fund	MET TRANS AUTH -B-1 05.0000 11/15/2036	0.42%
New York Tax Exempt Income Fund	NYC HSG DEV-H2A 04.4000 05/01/2031	0.42%
New York Tax Exempt Income Fund	ONONDAGA DEV-LE MOYNE 05.3750 07/01/2040	0.41%
New York Tax Exempt Income Fund	NEW YORK CITY NY TRAN 05.0000 07/15/2036	0.40%
New York Tax Exempt Income Fund	WESTCHESTER LOC DEV 05.0000 11/01/2046	0.39%
New York Tax Exempt Income Fund	SCHENECTADY CAP-REF 05.0000 07/01/2032	0.38%
New York Tax Exempt Income Fund	PORT AUTH -SPEC PROJ 06.0000 12/01/2042	0.37%
New York Tax Exempt Income Fund	BUILD NYC RESOURCE 05.0000 07/01/2040	0.37%
New York Tax Exempt Income Fund	COFINA CLASS 2-2047 00.0000 08/01/2047	0.37%
New York Tax Exempt Income Fund	YONKERS-E 05.0000 09/01/2023	0.36%
New York Tax Exempt Income Fund	MET TRANSPRTN-C-UNREF 05.0000 11/15/2041	0.36%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 02/15/2039	0.36%
New York Tax Exempt Income Fund	ONONDAGA CO RES-A-REF 05.0000 05/01/2029	0.36%
New York Tax Exempt Income Fund	DASNYS-A-SALESTAX 05.0000 03/15/2032	0.36%
New York Tax Exempt Income Fund	NYC IDA QUEENS BASEBA 05.0000 01/01/2024	0.35%
New York Tax Exempt Income Fund	NY CONVENTN CTR-REF 05.0000 11/15/2045	0.35%
New York Tax Exempt Income Fund	MONROE CNTY INDL DEV 05.0000 12/01/2046	0.35%
New York Tax Exempt Income Fund	NY DORM AUTH-A 05.0000 05/01/2037	0.34%
New York Tax Exempt Income Fund	NY TOBACCO-A-2B-REF 05.0000 06/01/2051	0.34%

Fund	Security description	Percent of portfolio
New York Tax Exempt Income Fund	OYSTER BAY-REF-IMPT 04.0000 02/15/2026	0.34%
New York Tax Exempt Income Fund	DUTCHESS DEV-ANDERSON 06.0000 10/01/2030	0.33%
New York Tax Exempt Income Fund	MET TRANSP AUTH-D-2 04.0000 11/15/2034	0.33%
New York Tax Exempt Income Fund	NY DORM-TEACHERS CLG 05.0000 07/01/2042	0.33%
New York Tax Exempt Income Fund	BUILD NYC-A-REF 05.0000 06/01/2038	0.33%
New York Tax Exempt Income Fund	NY ST DORM-A-SKIDMORE 05.5000 07/01/2041	0.33%
New York Tax Exempt Income Fund	WESTCHESTER HLT-PRERF 06.1250 11/01/2037	0.32%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 07/01/2039	0.32%
New York Tax Exempt Income Fund	NYS DORM-ST FRANCIS 05.0000 10/01/2040	0.31%
New York Tax Exempt Income Fund	NYC TRANSTNL FIN-E1 05.0000 02/01/2031	0.31%
New York Tax Exempt Income Fund	GUAM GOVT-30-A 05.6250 12/01/2029	0.31%
New York Tax Exempt Income Fund	WESTCHESTER DEV-A 05.5000 05/01/2042	0.31%
New York Tax Exempt Income Fund	SYRACUSE NY INDL DEV 05.0000 01/01/2032	0.30%
New York Tax Exempt Income Fund	NY DORM-TEACHERS CLG 05.0000 07/01/2034	0.30%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-C 04.0000 07/01/2037	0.30%
New York Tax Exempt Income Fund	NY TRNSPRTN DEV-AMT 05.0000 01/01/2033	0.30%
New York Tax Exempt Income Fund	PORT AUTH NY/NJ-197 05.0000 11/15/2034	0.30%
New York Tax Exempt Income Fund	LONG ISLAND PWR AUTH 05.0000 09/01/2046	0.29%
New York Tax Exempt Income Fund	NIAGARA FRONTIER-A 05.0000 04/01/2028	0.29%
New York Tax Exempt Income Fund	NY DORM AUTH-A 05.0000 05/01/2043	0.28%
New York Tax Exempt Income Fund	NYC MUNI WTR FIN-BB 05.0000 06/15/2046	0.28%
New York Tax Exempt Income Fund	TOMPKINS CNTY NY DEV 05.0000 07/01/2044	0.28%
New York Tax Exempt Income Fund	NEW YORK TRANSPRTN-A 05.0000 07/01/2041	0.28%
New York Tax Exempt Income Fund	W NASSAU CO WTR-A 05.0000 04/01/2040	0.28%
New York Tax Exempt Income Fund	TRIBORO BRDG-B-CABS 00.0000 11/15/2032	0.27%
New York Tax Exempt Income Fund	NY LIBERTY-TRD CTR 05.0000 11/15/2031	0.27%
New York Tax Exempt Income Fund	TRIBOROUGH BRIDGE-A 05.0000 11/15/2044	0.27%
New York Tax Exempt Income Fund	YONKERS-A 05.0000 11/15/2031	0.27%
New York Tax Exempt Income Fund	BUFFALO & FORT ERIE N 05.0000 01/01/2042	0.26%
New York Tax Exempt Income Fund	HEMPSTEAD TOWN NY LOC 05.0000 07/01/2044	0.25%
New York Tax Exempt Income Fund	HARRIS CULT ED VAR-C1 01.7000 12/01/2024	0.25%
New York Tax Exempt Income Fund	NYS DORM-ST FRANCIS 05.0000 10/01/2032	0.25%
New York Tax Exempt Income Fund	NIAGARA DEV CORP-A 05.0000 05/01/2030	0.24%
New York Tax Exempt Income Fund	LONG ISLAND PWR 05.0000 09/01/2042	0.24%
New York Tax Exempt Income Fund	NY CONVENTN CTR-A 00.0000 11/15/2050	0.24%
New York Tax Exempt Income Fund	NEW YORK-B-1 05.0000 12/01/2035	0.24%
New York Tax Exempt Income Fund	NY TRNSPRTN DEV-AMT 05.0000 01/01/2034	0.24%
New York Tax Exempt Income Fund	SOUTHOLD LOC DEV 05.0000 12/01/2045	0.24%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 07/01/2035	0.24%
New York Tax Exempt Income Fund	NEW YORK ST THRUWAY A 05.0000 01/01/2046	0.23%
New York Tax Exempt Income Fund	BUILD NYC RESOURCE 05.0000 08/01/2040	0.23%
New York Tax Exempt Income Fund	PORT AUTH NY & NJ-AMT 05.0000 09/01/2030	0.23%
New York Tax Exempt Income Fund	LONG ISLAND NY PWR AU 05.0000 09/01/2045	0.23%
New York Tax Exempt Income Fund	NIAGARA FRONTIER-A 05.0000 04/01/2024	0.23%
New York Tax Exempt Income Fund	GENEVA DEV CORP-REF 05.2500 09/01/2044	0.23%
New York Tax Exempt Income Fund	BUFFALO ETC DEV-A 05.0000 06/01/2035	0.22%
New York Tax Exempt Income Fund	NASSAU LOCAL ECON-REF 05.0000 07/01/2037	0.22%
New York Tax Exempt Income Fund	GENEVA DEV CORP-REF 05.0000 09/01/2032	0.22%
New York Tax Exempt Income Fund	GUAM WATERWORKS AUTH 05.6250 07/01/2040	0.22%
New York Tax Exempt Income Fund	MONROE IDC-A-REF 05.0000 12/01/2037	0.22%

Fund	Security description	Percent of portfolio
New York Tax Exempt Income Fund	NY ST DORM-A 05.0000 07/01/2042	0.22%
New York Tax Exempt Income Fund	NY ST DORM-ROCHESTER 05.0000 07/01/2038	0.22%
New York Tax Exempt Income Fund	ONONDAGA TR-SYRACUSE 05.0000 12/01/2036	0.22%
New York Tax Exempt Income Fund	NY PWR-A 05.0000 11/15/2038	0.22%
New York Tax Exempt Income Fund	NYC TRST CULT RES-A 05.0000 08/01/2042	0.22%
New York Tax Exempt Income Fund	BUILD NYC-A 05.0000 04/15/2033	0.21%
New York Tax Exempt Income Fund	NYC CULTURAL-WHITNEY 05.0000 07/01/2031	0.21%
New York Tax Exempt Income Fund	HUDSON YDS INFR-PRERF 05.7500 02/15/2047	0.21%
New York Tax Exempt Income Fund	LONG ISLAND PWR-CAB 00.0000 06/01/2028	0.21%
New York Tax Exempt Income Fund	NY LIBERTY DEV 05.6250 01/15/2046	0.21%
New York Tax Exempt Income Fund	NYS DORM-ST JOSEPHS 05.2500 07/01/2035	0.21%
New York Tax Exempt Income Fund	NEW YORK ST ENVRNMNT P/P 144A 03.7500 12/01/2044	0.20%
New York Tax Exempt Income Fund	NYS DORM-N SHORE-E 05.5000 05/01/2033	0.20%
New York Tax Exempt Income Fund	NYS DORM AUTH-MANHATT 05.2500 07/01/2029	0.20%
New York Tax Exempt Income Fund	NY DORM-A-FORDHAM UNI 05.5000 07/01/2036	0.20%
New York Tax Exempt Income Fund	BUILD NYC RESRCE CO P/P 144A 05.0000 01/01/2035	0.19%
New York Tax Exempt Income Fund	ST LAWRENCE CNTY DEV 05.0000 09/01/2041	0.19%
New York Tax Exempt Income Fund	BUILD NYC RESC CORP 05.0000 08/01/2032	0.19%
New York Tax Exempt Income Fund	ERIE CO FISCAL-D 05.0000 09/01/2036	0.18%
New York Tax Exempt Income Fund	ERIE CO FISCAL-D 05.0000 09/01/2038	0.18%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-C 04.0000 07/01/2032	0.18%
New York Tax Exempt Income Fund	NIAGARA DEV CORP-A 05.0000 05/01/2035	0.18%
New York Tax Exempt Income Fund	LONG ISLAND PWR AUTH 05.0000 09/01/2036	0.18%
New York Tax Exempt Income Fund	ONONDAGA DEV-LE MOYNE 05.0000 07/01/2032	0.18%
New York Tax Exempt Income Fund	YONKERS IDA-A-ST JOHN 07.1250 07/01/2031	0.17%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-C 04.0000 07/01/2033	0.17%
New York Tax Exempt Income Fund	NASSAU CO ECON ASSIST 05.0000 07/01/2032	0.17%
New York Tax Exempt Income Fund	NEW YORK ST TRANSPRTN 05.0000 01/01/2023	0.17%
New York Tax Exempt Income Fund	NYC IDA-A-REF-SR 05.0000 07/01/2028	0.16%
New York Tax Exempt Income Fund	NY ST DORM AUTH-REF-A 05.0000 07/01/2037	0.16%
New York Tax Exempt Income Fund	NY TRANSPRTN DEV-REF 05.0000 08/01/2031	0.16%
New York Tax Exempt Income Fund	NYS DORM 06.0000 07/01/2040	0.16%
New York Tax Exempt Income Fund	NY MTGE AGY0189-AMT 03.8500 10/01/2034	0.16%
New York Tax Exempt Income Fund	ERIE CO FISCAL-D 05.0000 09/01/2035	0.15%
New York Tax Exempt Income Fund	NASSAU CO ECON ASSIST 05.0000 07/01/2033	0.15%
New York Tax Exempt Income Fund	WESTCHESTER CO 05.0000 06/01/2042	0.14%
New York Tax Exempt Income Fund	NYC TRST CULT RES-A 05.0000 08/01/2038	0.14%
New York Tax Exempt Income Fund	HEMPSTEAD TOWN NY LOC 05.0000 07/01/2042	0.14%
New York Tax Exempt Income Fund	BROOKHAVEN LOCL DEV 05.2500 11/01/2036	0.14%
New York Tax Exempt Income Fund	GUAM PWR-A 05.5000 10/01/2040	0.14%
New York Tax Exempt Income Fund	MONROE IDC-A-REF 05.0000 12/01/2032	0.14%
New York Tax Exempt Income Fund	NASSAU LOCAL ECON-REF 05.0000 07/01/2027	0.14%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 04.0000 07/01/2034	0.14%
New York Tax Exempt Income Fund	CMS LIQUIDATING TR P/P 144A	0.14%
New York Tax Exempt Income Fund	WESTCHESTER TOBACCO-B 05.0000 06/01/2041	0.14%
New York Tax Exempt Income Fund	SUFFOLK ECON-REF-PECO 06.0000 12/01/2040	0.13%
New York Tax Exempt Income Fund	NYC MUNI WTR-UNREF 05.2500 06/15/2040	0.13%
New York Tax Exempt Income Fund	HUDSON YDS INFR-UNREF 05.7500 02/15/2047	0.13%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 07/01/2033	0.13%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 07/01/2036	0.13%

Fund	Security description	Percent of portfolio
New York Tax Exempt Income Fund	POUGHKEEPSIE 05.0000 06/01/2023	0.12%
New York Tax Exempt Income Fund	NIAGARA NY FRONTIER T 05.0000 04/01/2039	0.12%
New York Tax Exempt Income Fund	LONG ISLAND PWR 05.0000 09/01/2034	0.12%
New York Tax Exempt Income Fund	LONG ISLAND PWR 05.0000 09/01/2036	0.12%
New York Tax Exempt Income Fund	NY DORM-MEM SLOAN 05.0000 07/01/2036	0.12%
New York Tax Exempt Income Fund	ERIE CO FISCAL-D 05.0000 09/01/2037	0.12%
New York Tax Exempt Income Fund	LONG ISLAND PWR 05.0000 09/01/2035	0.12%
New York Tax Exempt Income Fund	LONG ISLAND PWR 05.0000 09/01/2037	0.12%
New York Tax Exempt Income Fund	TRIBOROUGH BRIDGE 05.0000 11/15/2038	0.12%
New York Tax Exempt Income Fund	NIAGARA NY FRONTIER T 05.0000 04/01/2037	0.12%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 07/01/2030	0.12%
New York Tax Exempt Income Fund	HEMPSTEAD TOWN LOC 05.0000 07/01/2043	0.12%
New York Tax Exempt Income Fund	NYC TRAN FIN AUTH-SUB 05.0000 05/01/2037	0.12%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-A 05.0000 07/01/2033	0.12%
New York Tax Exempt Income Fund	HEMPSTEAD TOWN NY LOC 05.0000 07/01/2047	0.12%
New York Tax Exempt Income Fund	BUFFALO & ERIE CNTY N 05.2500 07/01/2035	0.12%
New York Tax Exempt Income Fund	BUILD NYC RESOURCE 05.0000 08/01/2047	0.12%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 02/15/2034	0.12%
New York Tax Exempt Income Fund	HEMPSTEAD TOWN LOC 05.0000 07/01/2048	0.12%
New York Tax Exempt Income Fund	POUGHKEEPSIE 05.0000 06/01/2022	0.12%
New York Tax Exempt Income Fund	BUILD NYC RESOURCE-A 05.1250 05/01/2038	0.12%
New York Tax Exempt Income Fund	WESTCHESTER CO 05.0000 06/01/2047	0.12%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-D 04.0000 07/01/2032	0.11%
New York Tax Exempt Income Fund	ST LAWRENCE CNTY DEV 05.2500 09/01/2033	0.11%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 04.0000 07/01/2035	0.11%
New York Tax Exempt Income Fund	NY DORM AUTH-A-REF 05.0000 07/01/2034	0.11%
New York Tax Exempt Income Fund	NY DORM AUTH-A-REF 05.0000 07/01/2039	0.11%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-D 04.0000 07/01/2034	0.11%
New York Tax Exempt Income Fund	NY DORM AUTH REV-A 05.0000 07/01/2026	0.11%
New York Tax Exempt Income Fund	NY DORM AUTH REV-A 05.0000 07/01/2027	0.11%
New York Tax Exempt Income Fund	NY DORM AUTH REV-A 05.0000 07/01/2029	0.11%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-C 04.0000 07/01/2035	0.11%
New York Tax Exempt Income Fund	HEMPSTEAD TWN- REF 04.0000 02/01/2039	0.11%
New York Tax Exempt Income Fund	NEW YORK TRANSPRTN-A 05.2500 01/01/2050	0.11%
New York Tax Exempt Income Fund	MTA-D1-TRANSPRTN 05.0000 11/15/2033	0.11%
New York Tax Exempt Income Fund	NYC HSG DEV CORP-C1A 01.3750 05/01/2020	0.11%
New York Tax Exempt Income Fund	NY ST DORM AUTH-A 05.0000 07/01/2026	0.11%
New York Tax Exempt Income Fund	NEW YORK TRANSPRTN-A 05.0000 07/01/2046	0.11%
New York Tax Exempt Income Fund	NY LIBERTY-3-TRD CTR 05.0000 03/15/2044	0.11%
New York Tax Exempt Income Fund	NASSAU CO LOCAL ECON 05.0000 07/01/2037	0.11%
New York Tax Exempt Income Fund	TOMPKINS 05.3750 07/01/2041	0.11%
New York Tax Exempt Income Fund	NIAGARA DEV CORP-A 05.0000 05/01/2042	0.11%
New York Tax Exempt Income Fund	NY DORM-HIGHLAND HSP 05.2000 07/01/2032	0.10%
New York Tax Exempt Income Fund	SUFFOLK IDA-NISSEQUOG 05.5000 01/01/2023	0.10%
New York Tax Exempt Income Fund	HEMPSTEAD TOWN LOC 05.0000 07/01/2038	0.10%
New York Tax Exempt Income Fund	NYC IDA YANKEE STADI 07.0000 03/01/2049	0.10%
New York Tax Exempt Income Fund	BRKLYN LAW SCH REF 05.7500 07/01/2033	0.10%
New York Tax Exempt Income Fund	NIAGARA FRONTIER-A 05.0000 04/01/2027	0.10%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-C 04.0000 07/01/2036	0.10%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-A 05.0000 06/01/2029	0.09%

Fund	Security description	Percent of portfolio
New York Tax Exempt Income Fund	NY CNTYS TOB TR II 05.7500 06/01/2043	0.09%
New York Tax Exempt Income Fund	TOMPKINS CNTY NY DEV 05.0000 07/01/2041	0.09%
New York Tax Exempt Income Fund	MONROE CO INDL DEV-D 04.0000 07/01/2036	0.08%
New York Tax Exempt Income Fund	ALBANY RES CORP-A-REF 05.0000 05/01/2031	0.08%
New York Tax Exempt Income Fund	NY DORM-CULINARY INST 05.5000 07/01/2033	0.08%
New York Tax Exempt Income Fund	COFINA SER 2007A SR BDS2 00.0000 08/01/2043	0.08%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 12/01/2036	0.08%
New York Tax Exempt Income Fund	GUAM PWR AUTH-A-REF 05.0000 10/01/2034	0.08%
New York Tax Exempt Income Fund	MONROE CNTY INDL DEV 05.0000 12/01/2035	0.07%
New York Tax Exempt Income Fund	HEMPSTEAD DEV CORP 05.0000 07/01/2028	0.07%
New York Tax Exempt Income Fund	POUGHKEEPSIE 05.0000 06/01/2031	0.07%
New York Tax Exempt Income Fund	PR HWY/TRN-PREREF-AA 05.5000 07/01/2020	0.07%
New York Tax Exempt Income Fund	ERIE CO FISCAL-D 05.0000 09/01/2039	0.06%
New York Tax Exempt Income Fund	LONG ISLAND PWR 05.0000 09/01/2033	0.06%
New York Tax Exempt Income Fund	PORT NY/NJ 5TH-KIAC-4 06.7500 10/01/2019	0.06%
New York Tax Exempt Income Fund	NY LIBERTY DEV CORP P/P 144A 05.1500 11/15/2034	0.06%
New York Tax Exempt Income Fund	HEMPSTEAD TWN LOC-REF 05.0000 07/01/2038	0.06%
New York Tax Exempt Income Fund	BUFFALO & ERIE CNTY 05.0000 11/15/2030	0.06%
New York Tax Exempt Income Fund	ALBANY RES CORP-A-REF 05.0000 12/01/2032	0.06%
New York Tax Exempt Income Fund	GLEN COVE AST CORP-C 00.0000 01/01/2055	0.06%
New York Tax Exempt Income Fund	BUILD NYC-A 05.0000 04/01/2033	0.05%
New York Tax Exempt Income Fund	PR HWY/TRN-UNREF-AA 05.5000 07/01/2019	0.05%
New York Tax Exempt Income Fund	MMD AAA R SP 0.0 08/15/19 BA	0.05%
New York Tax Exempt Income Fund	NIAGRA FALLS BRIDGE-A 04.0000 10/01/2044	0.05%
New York Tax Exempt Income Fund	POUGHKEEPSIE 05.0000 06/01/2024	0.05%
New York Tax Exempt Income Fund	GUAM GOVT COPS-A-JOHN 06.8750 12/01/2040	0.05%
New York Tax Exempt Income Fund	ONONDAGA CIVIC DEV 05.0000 07/01/2034	0.05%
New York Tax Exempt Income Fund	BUFFALO & FT ERIE PBA 05.0000 01/01/2025	0.05%
New York Tax Exempt Income Fund	NEW YORK ST DORM AUTH 05.0000 07/01/2033	0.04%
New York Tax Exempt Income Fund	ALBANY RES CORP-A-REF 05.0000 05/01/2030	0.04%
New York Tax Exempt Income Fund	WESTCHESTER HLT-UNREF 06.1250 11/01/2037	0.04%
New York Tax Exempt Income Fund	NEW YORK CITY NY HSG 01.6250 05/01/2049	0.04%
New York Tax Exempt Income Fund	NEW ROCHELLE CORP 05.0000 07/01/2040	0.04%
New York Tax Exempt Income Fund	NY DORM AUTH 05.0000 07/01/2034	0.04%
New York Tax Exempt Income Fund	NY URB DEV REF-CLARKS 05.5000 01/01/2020	0.04%
New York Tax Exempt Income Fund	PR HWY/TRN-UNREF-AA 05.5000 07/01/2020	0.04%
New York Tax Exempt Income Fund	ALBANY RES CORP-A-REF 05.0000 12/01/2033	0.04%
New York Tax Exempt Income Fund	HEMPSTEAD TWN LOC-REF 05.0000 07/01/2037	0.04%
New York Tax Exempt Income Fund	DUTCHESS CNTY NY LOCA 05.0000 07/01/2032	0.04%
New York Tax Exempt Income Fund	COFINA SER 2007A SR BDS1 00.0000 08/01/2043	0.03%
New York Tax Exempt Income Fund	TOMPKINS CNTY NY DEV 05.0000 07/01/2037	0.03%
New York Tax Exempt Income Fund	NY TOBACCO-B-REF 05.0000 06/01/2036	0.03%
New York Tax Exempt Income Fund	BUFFALO & FT ERIE PBA 05.0000 01/01/2024	0.03%
New York Tax Exempt Income Fund	HEMPSTEAD TWN- REF 05.0000 02/01/2032	0.03%
New York Tax Exempt Income Fund	ALBANY RES CORP-A-REF 05.0000 12/01/2030	0.03%
New York Tax Exempt Income Fund	NY TOBACCO-B-REF 05.0000 06/01/2041	0.03%
New York Tax Exempt Income Fund	POUGHKEEPSIE 05.0000 06/01/2025	0.03%
New York Tax Exempt Income Fund	HEMPSTEAD TWN- REF 05.0000 02/01/2034	0.03%
New York Tax Exempt Income Fund	HEMPSTEAD TWN- REF 05.0000 02/01/2033	0.03%
New York Tax Exempt Income Fund	HEMPSTEAD TWN- REF 05.0000 02/01/2031	0.03%

Fund	Security description	Percent of portfolio
New York Tax Exempt Income Fund	NIAGARA NY FRONTIER T 05.0000 04/01/2035	0.02%
New York Tax Exempt Income Fund	HEMPSTEAD TWN- REF 05.0000 02/01/2030	0.02%
New York Tax Exempt Income Fund	TOMPKINS CNTY NY DEV 05.0000 07/01/2034	0.02%
New York Tax Exempt Income Fund	TOMPKINS CNTY NY DEV 05.0000 07/01/2035	0.02%
New York Tax Exempt Income Fund	NY CNTYS TOB TR III 06.0000 06/01/2043	0.01%
New York Tax Exempt Income Fund	NY DORM AUTH-C-UNREF 05.1250 10/01/2036	0.00%
New York Tax Exempt Income Fund	NY DORM AUTH-C-UNREF 05.0000 10/01/2031	0.00%

Fund	Security description	Percent of portfolio
Ohio Tax Exempt Income Fund	FRANKLIN CO HOSP REV 05.0000 12/01/2046	2.60%
Ohio Tax Exempt Income Fund	HAMILTON CNTY-B-CABS 00.0000 12/01/2024	2.49%
Ohio Tax Exempt Income Fund	GRANT CNTY WA PUBLIC 02.0000 01/01/2044	2.38%
Ohio Tax Exempt Income Fund	CLEVELAND PUB PWR-B-2 00.0000 11/15/2025	2.38%
Ohio Tax Exempt Income Fund	OHIO ST-A 04.0000 02/01/2033	2.24%
Ohio Tax Exempt Income Fund	N ROYALTON SD 05.0000 12/01/2047	2.10%
Ohio Tax Exempt Income Fund	TOLEDO ET PORT REF 06.4500 12/15/2021	1.92%
Ohio Tax Exempt Income Fund	LAKE CNTY OH CMNTY CL 04.0000 10/01/2035	1.84%
Ohio Tax Exempt Income Fund	CLEVELAND PKG-UNREF 05.2500 09/15/2022	1.66%
Ohio Tax Exempt Income Fund	WHITING IN ENVRNMNTL 05.0000 12/01/2044	1.63%
Ohio Tax Exempt Income Fund	CUYAHOGA CO REV REF 05.0000 01/01/2041	1.58%
Ohio Tax Exempt Income Fund	CLEVELAND ST UNIV 05.0000 06/01/2037	1.47%
Ohio Tax Exempt Income Fund	PENTA CAREER CTR 05.0000 04/01/2020	1.41%
Ohio Tax Exempt Income Fund	NEW ALBANY SD-REF 04.0000 12/01/2029	1.39%
Ohio Tax Exempt Income Fund	ALLEN CNTY-REF-SER A 04.0000 08/01/2038	1.35%
Ohio Tax Exempt Income Fund	BUCKEYE TOB ASSET-A-2 05.7500 06/01/2034	1.33%
Ohio Tax Exempt Income Fund	RICKENBACKER PORT-A 05.3750 01/01/2032	1.31%
Ohio Tax Exempt Income Fund	COLUMBUS SWR-ADJ-B 01.9000 06/01/2032	1.31%
Ohio Tax Exempt Income Fund	N E REGL SWR DIST-REF 05.0000 11/15/2044	1.30%
Ohio Tax Exempt Income Fund	CUYAHOGA CO-COPS 05.0000 12/01/2027	1.30%
Ohio Tax Exempt Income Fund	OHIO HOSP FAC-A-REF 04.0000 01/01/2034	1.28%
Ohio Tax Exempt Income Fund	OH TPK COMMN-A1-JR 05.0000 02/15/2048	1.25%
Ohio Tax Exempt Income Fund	OH HGR EDU-UNREF 05.0000 07/01/2044	1.23%
Ohio Tax Exempt Income Fund	MIDDLEBURG HGHTS HOSP 05.0000 08/01/2047	1.17%
Ohio Tax Exempt Income Fund	CLEVELAND INC TAX-B2 05.0000 10/01/2032	1.12%
Ohio Tax Exempt Income Fund	KENT ST UNIV-REF 05.0000 05/01/2030	1.10%
Ohio Tax Exempt Income Fund	HUBER HEIGHTS SD-REF 05.0000 12/01/2031	1.08%
Ohio Tax Exempt Income Fund	MIAMI CO HOSP FACS 05.0000 08/01/2039	1.07%
Ohio Tax Exempt Income Fund	SCIOTO CO HOSP FACS 05.0000 02/15/2034	1.07%
Ohio Tax Exempt Income Fund	OH ST HGR EDU FAC 05.0000 12/01/2040	1.07%
Ohio Tax Exempt Income Fund	OHIO ST UNIV-A 05.0000 12/01/2039	1.05%
Ohio Tax Exempt Income Fund	AMERICAN MUNI PWR-A 05.0000 02/15/2041	1.05%
Ohio Tax Exempt Income Fund	WILLOUGHBY-EASTLAKE O 05.0000 12/01/2046	1.05%
Ohio Tax Exempt Income Fund	UNIV OF AKRON 05.0000 01/01/2028	1.04%
Ohio Tax Exempt Income Fund	OHIO HOSP REVENUE-A 05.0000 01/15/2041	1.04%
Ohio Tax Exempt Income Fund	FRANKLIN HLTH-IMPT-A 05.6250 07/01/2026	1.04%
Ohio Tax Exempt Income Fund	BOWLING GREEN ST UNIV 05.0000 06/01/2042	1.04%
Ohio Tax Exempt Income Fund	REVERE SD-C-REF 04.0000 12/01/2031	1.04%
Ohio Tax Exempt Income Fund	OH UNIV GEN RECPTS 05.0000 12/01/2043	1.03%
Ohio Tax Exempt Income Fund	HAMILTON CNTY OH HOSP 05.0000 08/15/2042	1.03%
Ohio Tax Exempt Income Fund	CLEVELAND-CUYAHOGA CN 05.0000 08/01/2039	1.02%
Ohio Tax Exempt Income Fund	FAIRVIEW PARK OH CITY 05.0000 12/01/2042	1.02%
Ohio Tax Exempt Income Fund	WARREN HLTHCR-REF 05.0000 07/01/2039	1.01%
Ohio Tax Exempt Income Fund	FRANKLIN CNTY OH HLTH 05.0000 11/15/2044	1.00%
Ohio Tax Exempt Income Fund	ALLEN HOSP-A-CATHOLIC 05.2500 06/01/2038	0.95%
Ohio Tax Exempt Income Fund	OH AIR QLTY 05.8000 12/01/2038	0.93%
Ohio Tax Exempt Income Fund	MONTGOMERY REV-D-CATH 06.2500 10/01/2033	0.92%
Ohio Tax Exempt Income Fund	CLEVELAND ARPT VAR-D 01.8900 01/01/2024	0.91%
Ohio Tax Exempt Income Fund	SCIOTO CO HOSP FACS 05.0000 02/15/2032	0.91%
Ohio Tax Exempt Income Fund	GALLIA SD-REF-IMPT 05.0000 11/01/2027	0.87%

Fund	Security description	Percent of portfolio
Ohio Tax Exempt Income Fund	AMERICAN MUNI PWR-OHI 05.0000 02/15/2041	0.86%
Ohio Tax Exempt Income Fund	OHIO ST WTR DEV AUTH 05.0000 12/01/2034	0.82%
Ohio Tax Exempt Income Fund	N ESTRN SD 04.0000 12/01/2034	0.81%
Ohio Tax Exempt Income Fund	CLEVELAND PKG-PREREF 05.2500 09/15/2022	0.79%
Ohio Tax Exempt Income Fund	DAYTON SD-REF 05.0000 11/01/2023	0.78%
Ohio Tax Exempt Income Fund	OHIO-AMT-PORTSMOUTH 05.0000 12/31/2039	0.77%
Ohio Tax Exempt Income Fund	LORAIN PORT-A-REF 05.0000 11/15/2030	0.76%
Ohio Tax Exempt Income Fund	SUMMIT CO-REF 04.0000 12/01/2031	0.76%
Ohio Tax Exempt Income Fund	CUYAHOGA CLG DIST-D 05.0000 08/01/2032	0.75%
Ohio Tax Exempt Income Fund	CLEVELAND ETC PORT 05.5000 12/01/2053	0.73%
Ohio Tax Exempt Income Fund	BLUFFTON HOSP FACS 05.0000 12/01/2031	0.71%
Ohio Tax Exempt Income Fund	JOBSONIO BEVERAGE-A 05.0000 01/01/2038	0.70%
Ohio Tax Exempt Income Fund	OH HGR EDL-XAVIER UNV 05.0000 05/01/2040	0.70%
Ohio Tax Exempt Income Fund	LUCAS HLTH-RF/IMP-A-L 07.0000 11/01/2045	0.69%
Ohio Tax Exempt Income Fund	SC TRANSPRTN-2003B 02.0500 10/01/2031	0.68%
Ohio Tax Exempt Income Fund	CLEVELAND INCOME TAX 05.0000 10/01/2033	0.68%
Ohio Tax Exempt Income Fund	OH HGR EDUCTNL FAC 05.0000 10/01/2031	0.67%
Ohio Tax Exempt Income Fund	CA PUB FIN AUTH-C 01.2200 08/01/2052	0.64%
Ohio Tax Exempt Income Fund	LUCAS HLTH CARE-REF 05.5000 08/15/2030	0.63%
Ohio Tax Exempt Income Fund	HARRIS CULT ED VAR-C1 01.7000 12/01/2024	0.62%
Ohio Tax Exempt Income Fund	OH ST HGR EDU-PREREF 05.7500 11/15/2040	0.60%
Ohio Tax Exempt Income Fund	CLEVELAND INC TAX-B1 05.0000 10/01/2032	0.56%
Ohio Tax Exempt Income Fund	TOLEDO WTRWKS 05.0000 11/15/2036	0.54%
Ohio Tax Exempt Income Fund	MIAMI UNIV OH 05.0000 09/01/2041	0.53%
Ohio Tax Exempt Income Fund	UNIV OF AKRON-A-REF 05.0000 01/01/2031	0.53%
Ohio Tax Exempt Income Fund	PRINCETON SD-REF 05.0000 12/01/2036	0.53%
Ohio Tax Exempt Income Fund	CINCINNATI ECON DEV-B 05.0000 11/01/2040	0.53%
Ohio Tax Exempt Income Fund	CLEVELAND GREEN BOND 05.0000 11/15/2041	0.53%
Ohio Tax Exempt Income Fund	CARLISLE SD-IMPT 05.0000 12/01/2047	0.52%
Ohio Tax Exempt Income Fund	HURON HUMAN SVCS BLDG 06.5500 12/01/2020	0.52%
Ohio Tax Exempt Income Fund	WARREN HLTHCR-A-REF 05.7500 07/01/2033	0.52%
Ohio Tax Exempt Income Fund	LAKEWOOD SD-B-REF 04.0000 11/01/2035	0.51%
Ohio Tax Exempt Income Fund	OH HGR EDUCTNL FAC 05.0000 03/01/2039	0.50%
Ohio Tax Exempt Income Fund	HAMILTON CO HLTH-REF 05.0000 01/01/2046	0.50%
Ohio Tax Exempt Income Fund	UNIV CINCINNATI-A-REF 05.0000 06/01/2031	0.50%
Ohio Tax Exempt Income Fund	FRANKLIN CNTY OH HOSP 04.0000 11/01/2039	0.50%
Ohio Tax Exempt Income Fund	MT HEALTHY SD-REF 05.0000 12/01/2021	0.50%
Ohio Tax Exempt Income Fund	NAPOLEON SD 05.0000 12/01/2036	0.50%
Ohio Tax Exempt Income Fund	OHIO UNIV 05.0000 12/01/2042	0.49%
Ohio Tax Exempt Income Fund	CENTERVILLE OH HLTH C 05.2500 11/01/2050	0.49%
Ohio Tax Exempt Income Fund	CINCINNATI-D 04.0000 12/01/2032	0.49%
Ohio Tax Exempt Income Fund	YOUNGSTOWN UNIV-RCPTS 05.0000 12/15/2025	0.49%
Ohio Tax Exempt Income Fund	CLEVELAND GREEN BOND 05.0000 11/15/2036	0.46%
Ohio Tax Exempt Income Fund	CUYAHOGA CO REV REF 05.0000 01/01/2037	0.44%
Ohio Tax Exempt Income Fund	LAKEWOOD SD-B-REF 04.0000 11/01/2034	0.44%
Ohio Tax Exempt Income Fund	HAMILTON CNTY-B-CABS 00.0000 12/01/2022	0.43%
Ohio Tax Exempt Income Fund	CLEVELAND INCOME TAX 04.0000 10/01/2028	0.42%
Ohio Tax Exempt Income Fund	GUAM PORT AUTH-B-AMT 05.0000 07/01/2036	0.42%
Ohio Tax Exempt Income Fund	ALLEN CNTY-REF-SER A 05.0000 08/01/2021	0.39%
Ohio Tax Exempt Income Fund	LAKEWOOD SD-B-REF 04.0000 11/01/2033	0.39%

Fund	Security description	Percent of portfolio
Ohio Tax Exempt Income Fund	CARLISLE SD-IMPT 05.0000 12/01/2042	0.37%
Ohio Tax Exempt Income Fund	OH TPK COMMN-A1-JR 05.2500 02/15/2032	0.36%
Ohio Tax Exempt Income Fund	OH ST HGR EDU-UNREF 05.7500 11/15/2040	0.35%
Ohio Tax Exempt Income Fund	CUYAHOGA CO REV REF 05.0000 01/01/2034	0.34%
Ohio Tax Exempt Income Fund	CLEVELAND INC TAX-B1 05.0000 10/01/2033	0.33%
Ohio Tax Exempt Income Fund	GUAM WATERWORKS AUTH 05.6250 07/01/2040	0.33%
Ohio Tax Exempt Income Fund	CLEVELAND INCOME TAX 04.0000 10/01/2029	0.31%
Ohio Tax Exempt Income Fund	OHIO HGR EDU FACS-REF 05.0000 12/01/2024	0.31%
Ohio Tax Exempt Income Fund	FRANKLIN CNTY OH HOSP 04.0000 11/01/2038	0.30%
Ohio Tax Exempt Income Fund	REVERE SD-C-REF 04.0000 12/01/2033	0.28%
Ohio Tax Exempt Income Fund	CUYAHOGA CO 05.0000 12/01/2027	0.26%
Ohio Tax Exempt Income Fund	OHIO ST HGR EDUCTNL F 05.2500 12/01/2048	0.25%
Ohio Tax Exempt Income Fund	GUAM GOVT-30-A 05.7500 12/01/2034	0.23%
Ohio Tax Exempt Income Fund	LAKESWOOD SD-B-REF 04.0000 11/01/2032	0.23%
Ohio Tax Exempt Income Fund	GUAM PORT AUTH-B-AMT 05.0000 07/01/2033	0.21%
Ohio Tax Exempt Income Fund	GUAM PORT AUTH-B-AMT 05.0000 07/01/2037	0.21%
Ohio Tax Exempt Income Fund	MILFORD SD -REF 05.0000 12/01/2019	0.19%
Ohio Tax Exempt Income Fund	LAKE CO HOSP-C-UNREF 06.0000 08/15/2043	0.17%
Ohio Tax Exempt Income Fund	COFINA SER 2007A SR BDS2 00.0000 08/01/2043	0.15%
Ohio Tax Exempt Income Fund	CARLISLE SD-IMPT 05.0000 12/01/2037	0.11%
Ohio Tax Exempt Income Fund	CUYAHOGA CO 05.0000 12/01/2025	0.11%
Ohio Tax Exempt Income Fund	COFINA SER 2007A SR BDS1 00.0000 08/01/2043	0.06%
Ohio Tax Exempt Income Fund	OH HSG FIN SFM-1 05.0000 11/01/2028	0.05%

Fund	Security description	Percent of portfolio
Pennsylvania Tax Exempt Income Fund	PA TURNPIKE COMM -A-1 05.0000 12/01/2040	1.85%
Pennsylvania Tax Exempt Income Fund	WHITING IN ENVRMNTL 05.0000 12/01/2044	1.74%
Pennsylvania Tax Exempt Income Fund	GEISINGER AUTH-A-2 05.0000 02/15/2039	1.63%
Pennsylvania Tax Exempt Income Fund	HARRIS CULT ED VAR-C1 01.7000 12/01/2024	1.62%
Pennsylvania Tax Exempt Income Fund	CAPITAL REGION WTR 05.0000 07/15/2042	1.52%
Pennsylvania Tax Exempt Income Fund	WILKES-BARRE PA AREA 05.0000 04/15/2059	1.52%
Pennsylvania Tax Exempt Income Fund	PA TPK COMMN-B-REF 05.0000 06/01/2036	1.49%
Pennsylvania Tax Exempt Income Fund	PA TURNPIKE COMM-CONV 00.0000 12/01/2034	1.48%
Pennsylvania Tax Exempt Income Fund	PA HGR EDU FAC-REF 04.0000 05/01/2034	1.41%
Pennsylvania Tax Exempt Income Fund	PA ECON DEV FIN AUTH 05.0000 03/01/2034	1.39%
Pennsylvania Tax Exempt Income Fund	SCRANTON SCH DIST-E 04.0000 12/01/2037	1.37%
Pennsylvania Tax Exempt Income Fund	FRANKLIN IDA-CHAMBERS 05.3750 07/01/2042	1.35%
Pennsylvania Tax Exempt Income Fund	PA TRNPKE REV -A1 05.0000 12/01/2038	1.32%
Pennsylvania Tax Exempt Income Fund	ALLEGHENY HOSP DEV 05.6250 08/15/2039	1.31%
Pennsylvania Tax Exempt Income Fund	LYCOMING CNTY HLTH-A 05.7500 07/01/2039	1.30%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA GAS WKS 05.0000 08/01/2033	1.24%
Pennsylvania Tax Exempt Income Fund	PENNSYLVANIA-A-COPS 05.0000 07/01/2037	1.23%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA SD-A 05.0000 09/01/2033	1.23%
Pennsylvania Tax Exempt Income Fund	PITTSBURGH PA WTRSWR 04.0000 09/01/2034	1.17%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA AUTH-A 05.0000 12/01/2031	1.14%
Pennsylvania Tax Exempt Income Fund	MONTGOMERY IDA 05.0000 11/15/2036	1.12%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA HSP-B-VA 01.6800 07/01/2025	1.12%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA WTR-A 05.0000 07/01/2040	1.09%
Pennsylvania Tax Exempt Income Fund	DALLAS AREA MUNI AUTH 05.0000 05/01/2029	1.08%
Pennsylvania Tax Exempt Income Fund	PA TPK SER C CABS 00.0000 12/01/2038	1.04%
Pennsylvania Tax Exempt Income Fund	LACKAWANNA CNTY PA IN 04.0000 11/01/2040	1.02%
Pennsylvania Tax Exempt Income Fund	PHILA ARPT-AMT-REF-D 05.2500 06/15/2025	1.01%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA GAS-REF 05.0000 10/01/2032	1.00%
Pennsylvania Tax Exempt Income Fund	PA TPK 2ND SER REF 05.0000 12/01/2037	0.99%
Pennsylvania Tax Exempt Income Fund	PA ECON PROCTOR/GAMBL 05.3750 03/01/2031	0.96%
Pennsylvania Tax Exempt Income Fund	PA TURNPIKE COMM-REF 05.0000 12/01/2023	0.96%
Pennsylvania Tax Exempt Income Fund	READING SD 05.0000 03/01/2038	0.94%
Pennsylvania Tax Exempt Income Fund	PITTSBURGH-B 05.0000 09/01/2025	0.90%
Pennsylvania Tax Exempt Income Fund	LANCASTER CNTY HOSP-A 05.0000 06/15/2044	0.89%
Pennsylvania Tax Exempt Income Fund	MONTGOMERY IDA-REF 05.0000 11/15/2028	0.88%
Pennsylvania Tax Exempt Income Fund	ERIE PA CITY SCH DIST 04.0000 04/01/2033	0.83%
Pennsylvania Tax Exempt Income Fund	LUZERNE WTR-RF-PA AME 05.5000 12/01/2039	0.83%
Pennsylvania Tax Exempt Income Fund	LANCASTER CNTY HOSP-A 05.0000 06/15/2038	0.81%
Pennsylvania Tax Exempt Income Fund	ALLEGHENY HGR ED BLDG 05.0000 09/01/2020	0.79%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA SD-A 05.0000 09/01/2032	0.78%
Pennsylvania Tax Exempt Income Fund	ERIE PA WTR AUTH-A 05.0000 12/01/2043	0.78%
Pennsylvania Tax Exempt Income Fund	SOUTHCENTRL PA GEN AU 05.0000 06/01/2044	0.78%
Pennsylvania Tax Exempt Income Fund	CMWLTH FING AUTH 05.0000 06/01/2033	0.78%
Pennsylvania Tax Exempt Income Fund	PR HWY/TRN-PREREF-AA 05.5000 07/01/2019	0.78%
Pennsylvania Tax Exempt Income Fund	DAUPHIN INDL WTR -A 06.9000 06/01/2024	0.78%
Pennsylvania Tax Exempt Income Fund	CMWLTH FING AUTH 05.0000 06/01/2034	0.78%
Pennsylvania Tax Exempt Income Fund	PA ST TRNPK-B 05.0000 12/01/2039	0.77%
Pennsylvania Tax Exempt Income Fund	PITTSBURGH & ALLEGHEN 05.0000 12/15/2033	0.77%
Pennsylvania Tax Exempt Income Fund	NM ENERGY GAS VAR-B 02.3600 11/01/2039	0.76%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA GAS WKS 05.0000 08/01/2042	0.76%

Fund	Security description	Percent of portfolio
Pennsylvania Tax Exempt Income Fund	PITTSBURGH & ALLEGHEN 05.0000 12/15/2037	0.76%
Pennsylvania Tax Exempt Income Fund	ERIE WTR AUTH WTR 05.0000 12/01/2043	0.75%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA SD-F-REF 05.0000 09/01/2036	0.75%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA SD-A 05.0000 09/01/2034	0.75%
Pennsylvania Tax Exempt Income Fund	MONROE CNTY PA HOSP A 05.0000 07/01/2041	0.74%
Pennsylvania Tax Exempt Income Fund	PA ECON DEV FING-A 05.0000 02/01/2034	0.74%
Pennsylvania Tax Exempt Income Fund	PA ECON DEV FING 05.0000 12/31/2038	0.74%
Pennsylvania Tax Exempt Income Fund	LANCASTER CO HOSP-REF 05.0000 11/01/2035	0.73%
Pennsylvania Tax Exempt Income Fund	LANGHORNE MANOR HGR 05.0000 11/15/2022	0.72%
Pennsylvania Tax Exempt Income Fund	CUMBERLAND MUNI AUTH 05.0000 11/01/2032	0.72%
Pennsylvania Tax Exempt Income Fund	PA ECON AMERN WTR PJ 06.2000 04/01/2039	0.72%
Pennsylvania Tax Exempt Income Fund	MONTGOMERY CO IND DEV 05.0000 12/01/2046	0.71%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA REDEV AU 05.0000 04/15/2026	0.71%
Pennsylvania Tax Exempt Income Fund	MONTGOMERY H/E-ARCADI 05.2500 04/01/2030	0.70%
Pennsylvania Tax Exempt Income Fund	PA ST HGR EDUCTNL FAC 05.0000 04/01/2031	0.70%
Pennsylvania Tax Exempt Income Fund	ALLEGHENY HOSP DEV-A 05.0000 10/15/2031	0.70%
Pennsylvania Tax Exempt Income Fund	LYCOMING CO AUTH 05.0000 05/01/2026	0.70%
Pennsylvania Tax Exempt Income Fund	LANCASTER -REF 04.0000 11/01/2046	0.70%
Pennsylvania Tax Exempt Income Fund	LANCASTER CO HOSP-A 05.0000 07/01/2045	0.69%
Pennsylvania Tax Exempt Income Fund	ALLEGHENY CN ARPT A-1 05.0000 01/01/2028	0.69%
Pennsylvania Tax Exempt Income Fund	INDIANA CNTY INDL DEV 05.0000 05/01/2033	0.69%
Pennsylvania Tax Exempt Income Fund	BEAVER CNTY HOSP AUTH 05.0000 05/15/2026	0.69%
Pennsylvania Tax Exempt Income Fund	CHESTER CO IDA-A 05.0000 08/01/2045	0.69%
Pennsylvania Tax Exempt Income Fund	CA FLTG-A2-RMKT-12/01 01.2500 05/01/2033	0.68%
Pennsylvania Tax Exempt Income Fund	LANCASTER CNTY HOSP 05.0000 04/01/2027	0.68%
Pennsylvania Tax Exempt Income Fund	PA HGR ED-A-ST JOSEPH 05.0000 11/01/2040	0.67%
Pennsylvania Tax Exempt Income Fund	ERIE HGR ED-A-GANNON 05.3750 05/01/2030	0.67%
Pennsylvania Tax Exempt Income Fund	MONTGOMERY INDL DEV 04.0000 10/01/2022	0.66%
Pennsylvania Tax Exempt Income Fund	MONTGOMERY H/E-ARCADI 05.6250 04/01/2040	0.66%
Pennsylvania Tax Exempt Income Fund	GUAM GOVT-30-A 05.7500 12/01/2034	0.66%
Pennsylvania Tax Exempt Income Fund	PA TURNPIKE COMM-CONV 00.0000 12/01/2037	0.66%
Pennsylvania Tax Exempt Income Fund	ALLEGHENY CNTY-C77 04.0000 11/01/2034	0.66%
Pennsylvania Tax Exempt Income Fund	BERKS MUNI-A3-UNREF 05.5000 11/01/2031	0.66%
Pennsylvania Tax Exempt Income Fund	LEHIGH IDA-B-REF-REMK 01.8000 02/15/2027	0.65%
Pennsylvania Tax Exempt Income Fund	ERIE PA CITY SCH DIST 05.0000 04/01/2034	0.65%
Pennsylvania Tax Exempt Income Fund	MANHEIM TWP SD-A-NTS 02.1040 05/01/2025	0.65%
Pennsylvania Tax Exempt Income Fund	LEHIGH IDA-A-REF 01.8000 09/01/2029	0.65%
Pennsylvania Tax Exempt Income Fund	SC TRANSPRTN-2003B 02.0500 10/01/2031	0.65%
Pennsylvania Tax Exempt Income Fund	PHILA AUTH INDL-GLOBA 06.3750 11/15/2040	0.63%
Pennsylvania Tax Exempt Income Fund	CENTRE CO HOSP-A-REF 05.0000 11/15/2041	0.59%
Pennsylvania Tax Exempt Income Fund	CHESTER CO 05.0000 07/15/2036	0.58%
Pennsylvania Tax Exempt Income Fund	PA HSG FIN AGY-A-AMT 03.9500 10/01/2033	0.57%
Pennsylvania Tax Exempt Income Fund	STATE PUBLIC SCH BLDG 05.0000 12/01/2033	0.57%
Pennsylvania Tax Exempt Income Fund	PA TPK COMM-A-UNREF 05.0000 12/01/2042	0.57%
Pennsylvania Tax Exempt Income Fund	STATE CLG AREA SD 05.0000 03/15/2040	0.56%
Pennsylvania Tax Exempt Income Fund	ERIE HGR EDU BLDG-REF 05.0000 05/01/2034	0.55%
Pennsylvania Tax Exempt Income Fund	PHILLY AUTH FOR HOSP 04.0000 07/01/2035	0.54%
Pennsylvania Tax Exempt Income Fund	PA HGR EDU FAC-REF-A 05.0000 07/01/2035	0.53%
Pennsylvania Tax Exempt Income Fund	DE RVR PORT AUTH 05.0000 01/01/2040	0.53%
Pennsylvania Tax Exempt Income Fund	NAZARETH ASD-E 05.0000 11/15/2038	0.53%

Fund	Security description	Percent of portfolio
Pennsylvania Tax Exempt Income Fund	PA FIN-B-PENN HILLS 00.0000 12/01/2027	0.52%
Pennsylvania Tax Exempt Income Fund	PHILLY GAS-9TH-UNREF 05.2500 08/01/2040	0.52%
Pennsylvania Tax Exempt Income Fund	CUMBERLAND CNTY PA MU 05.0000 01/01/2032	0.51%
Pennsylvania Tax Exempt Income Fund	PA TURNPIKE-B1 05.0000 06/01/2042	0.51%
Pennsylvania Tax Exempt Income Fund	PA ECON WST MGMT-A 02.6250 11/01/2021	0.50%
Pennsylvania Tax Exempt Income Fund	PA ECO DEV FIN-WASTE 02.1500 07/01/2041	0.49%
Pennsylvania Tax Exempt Income Fund	PITTSBURGH & ALLEGHEN 05.0000 12/15/2035	0.48%
Pennsylvania Tax Exempt Income Fund	PA HGR EDL-UNIV PPTYS 05.0000 07/01/2042	0.46%
Pennsylvania Tax Exempt Income Fund	PITTSBURGH 05.0000 09/01/2034	0.43%
Pennsylvania Tax Exempt Income Fund	DOYLESTOWN HOSP-A 05.0000 07/01/2041	0.43%
Pennsylvania Tax Exempt Income Fund	PA ST TRNPK-B 05.0000 12/01/2026	0.40%
Pennsylvania Tax Exempt Income Fund	PHILADELPHIA-A-REF 05.0000 08/01/2037	0.38%
Pennsylvania Tax Exempt Income Fund	NAZARETH ASD-E 05.0000 11/15/2039	0.38%
Pennsylvania Tax Exempt Income Fund	PA TPK COMM-C 05.0000 12/01/2044	0.37%
Pennsylvania Tax Exempt Income Fund	CENTRE CO HOSP-A-REF 05.0000 11/15/2046	0.37%
Pennsylvania Tax Exempt Income Fund	LANCASTER IDA 05.3750 05/01/2028	0.35%
Pennsylvania Tax Exempt Income Fund	PA ST HGR ED-THOMAS 05.0000 03/01/2032	0.35%
Pennsylvania Tax Exempt Income Fund	DOYLESTOWN HOSP-A 05.0000 07/01/2025	0.35%
Pennsylvania Tax Exempt Income Fund	PA ECON-A-REF-AMTRAK 05.0000 11/01/2032	0.35%
Pennsylvania Tax Exempt Income Fund	PA ST HGR EDUCTNL FAC 05.0000 04/01/2032	0.35%
Pennsylvania Tax Exempt Income Fund	NORTHAMPTON CNTY 05.0000 07/01/2031	0.35%
Pennsylvania Tax Exempt Income Fund	WEST SHORE AREA AUTH 05.0000 07/01/2035	0.35%
Pennsylvania Tax Exempt Income Fund	ALLEGHENY HGR ED-A-RO 05.7500 10/15/2040	0.34%
Pennsylvania Tax Exempt Income Fund	PA ST HGR EDUCTNL FAC 05.0000 11/01/2042	0.33%
Pennsylvania Tax Exempt Income Fund	LANCASTER HOSP-VAR-D 01.7100 07/01/2034	0.31%
Pennsylvania Tax Exempt Income Fund	GUAM WATERWORKS AUTH 05.6250 07/01/2040	0.31%
Pennsylvania Tax Exempt Income Fund	E HEMPFIELD TWP IDA 05.0000 07/01/2030	0.29%
Pennsylvania Tax Exempt Income Fund	LEHIGH CNTY PA GEN PU 05.0000 07/01/2030	0.27%
Pennsylvania Tax Exempt Income Fund	SUSQUEHANNA ARPT-A 05.0000 01/01/2027	0.25%
Pennsylvania Tax Exempt Income Fund	GUAM PWR-A 05.5000 10/01/2040	0.24%
Pennsylvania Tax Exempt Income Fund	PITTSBURGH 05.0000 09/01/2035	0.23%
Pennsylvania Tax Exempt Income Fund	LANCASTER CO HOSP AUT 05.1250 07/01/2037	0.21%
Pennsylvania Tax Exempt Income Fund	ALLEGHENY CNTY PA-REF 05.0000 12/01/2025	0.20%
Pennsylvania Tax Exempt Income Fund	WESTMORELAND CO AUTH 05.0000 08/15/2027	0.19%
Pennsylvania Tax Exempt Income Fund	PA ECON DEV FING 05.0000 12/31/2034	0.19%
Pennsylvania Tax Exempt Income Fund	PA ST HGR EDUCTNL FAC 05.0000 10/01/2035	0.18%
Pennsylvania Tax Exempt Income Fund	PA TURNPIKE COMM-REF 05.0000 12/01/2022	0.18%
Pennsylvania Tax Exempt Income Fund	PA SEW-PHILADELPHIA B 06.2500 01/01/2032	0.17%
Pennsylvania Tax Exempt Income Fund	PA ST HSG FIN AGY-REF 03.9500 10/01/2030	0.16%
Pennsylvania Tax Exempt Income Fund	CHESTER CO INDL DEV-A 05.1250 10/15/2037	0.16%
Pennsylvania Tax Exempt Income Fund	E HEMPFIELD TWP IDA 05.0000 07/01/2034	0.14%
Pennsylvania Tax Exempt Income Fund	PA TPK COMM-A-PREREF 05.0000 12/01/2042	0.12%
Pennsylvania Tax Exempt Income Fund	CHESTER CNTY PA INDL 05.0000 10/01/2034	0.11%
Pennsylvania Tax Exempt Income Fund	PA HGR EDU FAC-UNREF 05.1250 05/01/2036	0.04%

Fund	Security description	Percent of portfolio
Short-Term Municipal Income Fund	MIAMI SPL OBLG-B-BABS 06.9700 04/01/2039	3.43%
Short-Term Municipal Income Fund	SAN ANTONIO ELEC-A 02.2500 02/01/2033	3.21%
Short-Term Municipal Income Fund	ILLINOIS ST 05.0000 10/01/2024	2.58%
Short-Term Municipal Income Fund	PORT AUTH NY & NJ-AMT 05.0000 09/01/2021	2.46%
Short-Term Municipal Income Fund	MAIN STREET NATURAL-A 05.0000 05/15/2021	2.42%
Short-Term Municipal Income Fund	MET WTR-TXB-A-BABS 06.9470 07/01/2040	2.39%
Short-Term Municipal Income Fund	IL TOLL HWY AUTH-A 05.0000 12/01/2019	2.32%
Short-Term Municipal Income Fund	NEW YORK CITY-C-TXBL 02.5500 12/01/2019	2.29%
Short-Term Municipal Income Fund	E-470-A-SR-LIBOR 02.0160 09/01/2039	2.28%
Short-Term Municipal Income Fund	MS BUS FIN-VAR-C-CHEV 01.7000 12/01/2030	2.28%
Short-Term Municipal Income Fund	HARRIS CULT ED VAR-C1 01.7000 12/01/2024	2.28%
Short-Term Municipal Income Fund	GILROY UNIF SD-TXBL 02.4800 08/01/2019	2.28%
Short-Term Municipal Income Fund	CA PUB FIN AUTH-C 01.2200 08/01/2052	2.28%
Short-Term Municipal Income Fund	IL FIN AUTH-VAR-REF 02.1340 11/01/2034	2.28%
Short-Term Municipal Income Fund	SC TRANSPRTN-2003B 02.0500 10/01/2031	2.28%
Short-Term Municipal Income Fund	CA INFRA & ECON DEV-A 02.0120 10/01/2047	2.28%
Short-Term Municipal Income Fund	LEANDER ISD-CABS-RF-A 00.0000 08/15/2020	2.25%
Short-Term Municipal Income Fund	ILLINOIS ST-D 05.0000 11/01/2021	2.20%
Short-Term Municipal Income Fund	GRANT CNTY WA PUBLIC 02.0000 01/01/2044	1.83%
Short-Term Municipal Income Fund	DULUTH ISD 709-B-REF 05.0000 02/01/2020	1.70%
Short-Term Municipal Income Fund	PORT OF SEATTLE-C 05.0000 05/01/2024	1.66%
Short-Term Municipal Income Fund	MICHIGAN ST HOSP FIN 01.9000 11/15/2047	1.63%
Short-Term Municipal Income Fund	DIST OF COLUMBIA- REV 05.0000 07/01/2027	1.63%
Short-Term Municipal Income Fund	AZ LOTTERY-REF 05.0000 07/01/2025	1.63%
Short-Term Municipal Income Fund	CALIFORNIA ST-C 02.3790 12/01/2028	1.60%
Short-Term Municipal Income Fund	TX SFM-NON AMT-A 05.2500 09/01/2028	1.53%
Short-Term Municipal Income Fund	CENTRL TX REGL-A-REF 05.0000 01/01/2022	1.48%
Short-Term Municipal Income Fund	KING CNTY WA SWR REVE 02.6000 01/01/2043	1.39%
Short-Term Municipal Income Fund	CA ST 06.2000 10/01/2019	1.38%
Short-Term Municipal Income Fund	MASON SD-BANS 04.0000 08/22/2019	1.37%
Short-Term Municipal Income Fund	NV DEPT BUSINESS-AMT 01.8750 12/01/2026	1.37%
Short-Term Municipal Income Fund	FL TPK AUTH-B 06.1400 07/01/2025	1.37%
Short-Term Municipal Income Fund	TEXAS MUNI PWR AGY 05.0000 09/01/2047	1.30%
Short-Term Municipal Income Fund	DULUTH MN ISD COPS-A 03.0000 03/01/2020	1.08%
Short-Term Municipal Income Fund	MS BUSINESS FIN-REF 02.5000 04/01/2022	1.03%
Short-Term Municipal Income Fund	ALLEGHENY HOSP DEV-A 05.0000 04/01/2022	0.99%
Short-Term Municipal Income Fund	CHICAGO WSTWTR-2ND 05.0000 01/01/2023	0.98%
Short-Term Municipal Income Fund	PA TURNPIKE COMM-REF 05.0000 12/01/2021	0.98%
Short-Term Municipal Income Fund	KY PUB ENERGY AUTH-B 04.0000 07/01/2020	0.93%
Short-Term Municipal Income Fund	ATLANTIC CITY NJ-B 05.0000 03/01/2020	0.93%
Short-Term Municipal Income Fund	CALIFORNIA STWD CMNTY 03.0000 07/01/2025	0.93%
Short-Term Municipal Income Fund	BURKE CNTY DEV AUTH 02.5000 01/01/2052	0.93%
Short-Term Municipal Income Fund	STHRN CA ST PUB PWR-A 02.2500 07/01/2040	0.92%
Short-Term Municipal Income Fund	CA INFRA & ECON DEV-D 02.0630 08/01/2047	0.91%
Short-Term Municipal Income Fund	PA ECON DEV-A-WASTE 01.7000 08/01/2037	0.91%
Short-Term Municipal Income Fund	TOMBALL ISD-B3-VAR 01.1000 02/15/2043	0.91%
Short-Term Municipal Income Fund	MILAN MI AREA SCHS 05.0000 05/01/2021	0.85%
Short-Term Municipal Income Fund	DENVER ARPT-B-VAR 02.5420 11/15/2031	0.78%
Short-Term Municipal Income Fund	BLACK BELT ENERGY GAS 04.0000 08/01/2047	0.73%
Short-Term Municipal Income Fund	HIGH PLAINS CO MET DI 04.0000 12/01/2021	0.72%

Fund	Security description	Percent of portfolio
Short-Term Municipal Income Fund	ILLINOIS ST 05.0000 01/01/2021	0.72%
Short-Term Municipal Income Fund	DC-CPI-SER B 03.8000 06/01/2020	0.70%
Short-Term Municipal Income Fund	NJ TURNPIKE AUTH-C5 02.1420 01/01/2028	0.69%
Short-Term Municipal Income Fund	BETHLEHAM SD-FLTR 02.1730 01/01/2030	0.69%
Short-Term Municipal Income Fund	N CALIF GAS-LIBOR 02.1840 07/01/2019	0.59%
Short-Term Municipal Income Fund	PR COMWLTH REF-IMPT-A 05.5000 07/01/2019	0.57%
Short-Term Municipal Income Fund	GREAT LAKES MI WTR AU 05.0000 07/01/2024	0.53%
Short-Term Municipal Income Fund	CA SCH FIN AUTH 05.0000 06/01/2022	0.52%
Short-Term Municipal Income Fund	NJ ECON-SER B 00.0000 02/15/2020	0.52%
Short-Term Municipal Income Fund	ST PUB SCH BLDG-A 05.0000 06/01/2023	0.51%
Short-Term Municipal Income Fund	MTA HUDSON RAIL YRD-A 05.0000 11/15/2046	0.51%
Short-Term Municipal Income Fund	SC PUB SVC AUTH-D 05.0000 12/01/2022	0.50%
Short-Term Municipal Income Fund	LAS VEGAS REDEV-REF 05.0000 06/15/2022	0.50%
Short-Term Municipal Income Fund	PUBLIC FIN AUTH-AMT 05.0000 09/30/2022	0.50%
Short-Term Municipal Income Fund	RI HLTH & EDUCTNL-REF 05.0000 05/15/2022	0.50%
Short-Term Municipal Income Fund	UNIV OF COLORADO CO H 05.0000 11/15/2038	0.49%
Short-Term Municipal Income Fund	NEW JERSEY ST ECON DE 05.0000 11/01/2021	0.49%
Short-Term Municipal Income Fund	GLENDALE INDL DEV-REF 04.0000 05/15/2022	0.49%
Short-Term Municipal Income Fund	CALIFORNIA SCH FIN- A 05.0000 08/01/2021	0.49%
Short-Term Municipal Income Fund	CHICAGO BOE-E-REF 05.0000 12/01/2021	0.48%
Short-Term Municipal Income Fund	ILLINOIS ST-A 05.0000 04/01/2021	0.48%
Short-Term Municipal Income Fund	PENNSYLVANIA-A-COPS 05.0000 07/01/2020	0.47%
Short-Term Municipal Income Fund	OJCO HLTH FACS AUTH-R 05.0000 06/01/2020	0.47%
Short-Term Municipal Income Fund	IL FIN AUTH 05.0000 11/15/2019	0.46%
Short-Term Municipal Income Fund	MICHIGAN ST FIN AUTH 05.0000 11/15/2019	0.46%
Short-Term Municipal Income Fund	SOUTHLANDS CO MET DT 03.0000 12/01/2022	0.46%
Short-Term Municipal Income Fund	PALM BEACH HLTH-REF 04.0000 11/15/2019	0.46%
Short-Term Municipal Income Fund	WASHINGTON ST HLTH CA 02.7110 01/01/2042	0.46%
Short-Term Municipal Income Fund	FARMINGTON NM POLL CO 02.1250 06/01/2040	0.46%
Short-Term Municipal Income Fund	RIVERSIDE-A-REF-WTR 02.5300 10/01/2035	0.46%
Short-Term Municipal Income Fund	NJ ECON DEV-A 05.0000 07/15/2019	0.46%
Short-Term Municipal Income Fund	NY DORM AUTH 05.0000 07/01/2019	0.46%
Short-Term Municipal Income Fund	MASSACHUSETTS ST DEV 05.0000 07/01/2019	0.46%
Short-Term Municipal Income Fund	SA ENERGY ACQ PUB FAC 05.5000 08/01/2025	0.41%
Short-Term Municipal Income Fund	MAIN ST NAT GAS INC-B 05.0000 03/15/2020	0.40%
Short-Term Municipal Income Fund	MD ECON DEV CORP-REF 04.0000 07/01/2020	0.40%
Short-Term Municipal Income Fund	ILLINOIS ST FIN AUTH 05.0000 11/01/2023	0.39%
Short-Term Municipal Income Fund	MA HSG FIN AGY-169 04.0000 12/01/2044	0.38%
Short-Term Municipal Income Fund	GAINESVILLE ETC DEV 05.0000 03/01/2027	0.37%
Short-Term Municipal Income Fund	MN HSG FIN AGY-A-RSDL 04.0000 07/01/2038	0.34%
Short-Term Municipal Income Fund	CHICAGO-A-REF 05.0000 01/01/2021	0.24%
Short-Term Municipal Income Fund	KY ST ECON DEV-A 05.0000 06/01/2020	0.21%
Short-Term Municipal Income Fund	MT BRD HSG-A2-SFH-AMT 03.0000 12/01/2043	0.19%
Short-Term Municipal Income Fund	ROSEVILLE SPL TAX-REF 04.0000 09/01/2019	0.18%
Short-Term Municipal Income Fund	AZ INDL DEV-A-REF P/P 144A 04.0000 07/01/2021	0.16%
Short-Term Municipal Income Fund	ESCAMBIA HLTH FACS-A 05.1250 08/15/2020	0.14%
Short-Term Municipal Income Fund	PHOENIX INDL DEV AUTH 03.0000 07/01/2020	0.11%
Short-Term Municipal Income Fund	PHOENIX INDL DEV AUTH 03.7500 07/01/2024	0.07%

Fund	Security description	Percent of portfolio
Small Cap Value Fund	PREMIER INC-CLASS A	1.55%
Small Cap Value Fund	SCORPIO TANKERS INC	1.52%
Small Cap Value Fund	VERMILION ENERGY INC	1.43%
Small Cap Value Fund	CEDAR FAIR LP	1.39%
Small Cap Value Fund	TRONOX HOLDINGS PLC- A	1.36%
Small Cap Value Fund	WILLIAM LYON HOMES-CL A	1.32%
Small Cap Value Fund	SYNNEX CORP	1.29%
Small Cap Value Fund	JABIL INC	1.26%
Small Cap Value Fund	ALLETE INC	1.23%
Small Cap Value Fund	MESA AIR GROUP INC	1.23%
Small Cap Value Fund	BROOKDALE SENIOR LIVING INC	1.17%
Small Cap Value Fund	PERFICIENT INC	1.15%
Small Cap Value Fund	PORTLAND GENERAL ELECTRIC CO	1.14%
Small Cap Value Fund	STERLING BANCORP/DE	1.14%
Small Cap Value Fund	ZAGG INC	1.14%
Small Cap Value Fund	VECTRUS INC	1.13%
Small Cap Value Fund	ARGO GROUP INTERNATIONAL	1.13%
Small Cap Value Fund	LADDER CAPITAL CORP-REIT	1.12%
Small Cap Value Fund	UNITIL CORP	1.11%
Small Cap Value Fund	QTS REALTY TRUST INC-CL A	1.10%
Small Cap Value Fund	FEDERAL SIGNAL CORP	1.10%
Small Cap Value Fund	J2 GLOBAL INC	1.10%
Small Cap Value Fund	WESCO INTERNATIONAL INC	1.09%
Small Cap Value Fund	MADISON SQUARE GARDEN CO- A	1.09%
Small Cap Value Fund	SP PLUS CORP	1.09%
Small Cap Value Fund	CACI INTERNATIONAL INC -CL A	1.09%
Small Cap Value Fund	CHEMICAL FINANCIAL CORP	1.08%
Small Cap Value Fund	SYNOVUS FINANCIAL CORP	1.07%
Small Cap Value Fund	FIRST HORIZON NATIONAL CORP	1.07%
Small Cap Value Fund	HERMAN MILLER INC	1.05%
Small Cap Value Fund	HANCOCK WHITNEY CORP	1.04%
Small Cap Value Fund	PARSONS CORP	1.04%
Small Cap Value Fund	SPIRIT REALTY CAPITAL INC	1.02%
Small Cap Value Fund	HERITAGE INSURANCE HOLDINGS	1.02%
Small Cap Value Fund	COLUMBIA PROPERTY TRUST INC	1.02%
Small Cap Value Fund	GRANITE POINT MORTGAGE TRUST	1.02%
Small Cap Value Fund	IBERIABANK CORP	1.00%
Small Cap Value Fund	REXNORD CORP	1.00%
Small Cap Value Fund	PROPETRO HOLDING CORP	0.99%
Small Cap Value Fund	WILLSCOT CORP	0.99%
Small Cap Value Fund	MAGELLAN HEALTH INC	0.98%
Small Cap Value Fund	PAR PACIFIC HOLDINGS INC	0.97%
Small Cap Value Fund	MAGNOLIA OIL & GAS CORP - A	0.96%
Small Cap Value Fund	BIG LOTS INC	0.96%
Small Cap Value Fund	UNIVEST FINANCIAL CORP	0.94%
Small Cap Value Fund	DINE BRANDS GLOBAL INC	0.93%
Small Cap Value Fund	GAMING AND LEISURE PROPRTIE	0.93%
Small Cap Value Fund	WESTERN ALLIANCE BANCORP	0.91%
Small Cap Value Fund	WALKER & DUNLOP INC	0.90%
Small Cap Value Fund	BOISE CASCADE CO	0.90%

Fund	Security description	Percent of portfolio
Small Cap Value Fund	MYR GROUP INC/DELAWARE	0.88%
Small Cap Value Fund	OMNOVA SOLUTIONS INC	0.88%
Small Cap Value Fund	IMAX CORP	0.88%
Small Cap Value Fund	WINTRUST FINANCIAL CORP	0.87%
Small Cap Value Fund	CHATHAM LODGING TRUST	0.87%
Small Cap Value Fund	DONNELLEY FINANCIAL SOLUTION	0.85%
Small Cap Value Fund	NETGEAR INC	0.85%
Small Cap Value Fund	JETBLUE AIRWAYS CORP	0.84%
Small Cap Value Fund	ENCANA CORP	0.84%
Small Cap Value Fund	CLARUS CORP	0.83%
Small Cap Value Fund	HEIDRICK & STRUGGLES INTL	0.83%
Small Cap Value Fund	ARCH COAL INC - A	0.83%
Small Cap Value Fund	TRIPLEPOINT VENTURE GROWTH B	0.83%
Small Cap Value Fund	VERSO CORP - A	0.83%
Small Cap Value Fund	CHEESECAKE FACTORY INC/THE	0.83%
Small Cap Value Fund	LUMENTUM HOLDINGS INC	0.82%
Small Cap Value Fund	COHU INC	0.82%
Small Cap Value Fund	STERLING CONSTRUCTION CO	0.81%
Small Cap Value Fund	COOPER TIRE & RUBBER	0.80%
Small Cap Value Fund	PHOTRONICS INC	0.80%
Small Cap Value Fund	PREFERRED BANK/LOS ANGELES	0.80%
Small Cap Value Fund	HOMESTREET INC	0.79%
Small Cap Value Fund	APOGEE ENTERPRISES INC	0.78%
Small Cap Value Fund	FIRST MERCHANTS CORP	0.78%
Small Cap Value Fund	TPG SPECIALTY LENDING INC	0.76%
Small Cap Value Fund	AMERIS BANCORP	0.76%
Small Cap Value Fund	COLUMBUS MCKINNON CORP/NY	0.76%
Small Cap Value Fund	SHOE CARNIVAL INC	0.75%
Small Cap Value Fund	MEET GROUP INC/THE	0.74%
Small Cap Value Fund	QUANEX BUILDING PRODUCTS	0.72%
Small Cap Value Fund	OLIN CORP	0.72%
Small Cap Value Fund	EAGLE MATERIALS INC	0.71%
Small Cap Value Fund	PALOMAR HOLDINGS INC	0.71%
Small Cap Value Fund	BLOOMIN' BRANDS INC	0.70%
Small Cap Value Fund	CONNECTONE BANCORP INC	0.70%
Small Cap Value Fund	ATLANTIC UNION BANKSHARES CO	0.68%
Small Cap Value Fund	FRANKLIN FINANCIAL NETWORK	0.68%
Small Cap Value Fund	MAYVILLE ENGINEERING CO INC	0.68%
Small Cap Value Fund	PAPA JOHN S INTL	0.68%
Small Cap Value Fund	OFG BANCORP	0.65%
Small Cap Value Fund	SHENANDOAH TELECOMMUNICATION	0.65%
Small Cap Value Fund	BAIN CAPITAL SPECIALTY FINAN	0.64%
Small Cap Value Fund	CAPITOL INVESTMENT CORP IV-A	0.64%
Small Cap Value Fund	ACADIA HEALTHCARE CO INC	0.64%
Small Cap Value Fund	CECO ENVIRONMENTAL CORP	0.63%
Small Cap Value Fund	INVESTORS BANCORP INC	0.63%
Small Cap Value Fund	ARES CAPITAL CORP	0.59%
Small Cap Value Fund	HERCULES CAPITAL INC	0.58%
Small Cap Value Fund	QUAD GRAPHICS INC	0.57%
Small Cap Value Fund	CARS.COM INC	0.51%

Fund	Security description	Percent of portfolio
Small Cap Value Fund	NEWMARK GROUP INC-CLASS A	0.51%
Small Cap Value Fund	RANGE RESOURCES CORP	0.51%
Small Cap Value Fund	LIONS GATE ENTERTAINMENT-A	0.50%
Small Cap Value Fund	CRAFT BREW ALLIANCE INC	0.49%
Small Cap Value Fund	MASTERCRAFT BOAT HOLDINGS IN	0.49%
Small Cap Value Fund	CONSOLIDATED WATER CO-ORD SH	0.48%
Small Cap Value Fund	SELECT ENERGY SERVICES INC-A	0.46%
Small Cap Value Fund	OCEANFIRST FINANCIAL CORP	0.44%
Small Cap Value Fund	CAMDEN NATIONAL CORP	0.43%
Small Cap Value Fund	AMERICAN EAGLE OUTFITTERS	0.41%
Small Cap Value Fund	RLJ LODGING TRUST	0.41%
Small Cap Value Fund	SAIA INC	0.40%
Small Cap Value Fund	FIRST DEFIANCE FINL CORP	0.37%
Small Cap Value Fund	STORE CAPITAL CORP	0.33%
Small Cap Value Fund	MANITEX INTERNATIONAL INC	0.30%
Small Cap Value Fund	COASTAL FINANCIAL CORP/WA	0.17%
Small Cap Value Fund	BEL FUSE INC-CL B	0.16%
Small Cap Value Fund	TREASURY BILL 00.0000 07/25/2019	0.09%
Small Cap Value Fund	CAPITOL INVESTMENT CO-CW25	0.03%
Small Cap Value Fund	ADVANSIX INC	0.02%
Small Cap Value Fund	BANCTEC INC-144A CONTINGENT VALUE RIGHTS	0.00%
Small Cap Value Fund	FERROGLOBE REPRESENTATION &	0.00%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	MLFCF15 R US0003M P 06/20/23 BA	41.15%
Putnam VT Multi-Asset Absolute Return Fund	CGPUTQL2 R US0003M P 11/26/19 CI	37.45%
Putnam VT Multi-Asset Absolute Return Fund	US 10YR NOTE (CBT)SEP19 TYU9	36.31%
Putnam VT Multi-Asset Absolute Return Fund	GSGLPWDL R US0001M P 12/15/20 GS	35.18%
Putnam VT Multi-Asset Absolute Return Fund	GSGLPW2L R US0001M P 12/15/20 GS	33.12%
Putnam VT Multi-Asset Absolute Return Fund	REPO TRIPA MORTG 2.51 07/01/2019	16.06%
Putnam VT Multi-Asset Absolute Return Fund	S&P MID 400 EMINI SEP19 FAU9	12.98%
Putnam VT Multi-Asset Absolute Return Fund	GSVIUS85 R 0.45 P 12/15/20 GS	3.97%
Putnam VT Multi-Asset Absolute Return Fund	GSISXT27 R 0.2 P 12/15/20 GS	3.94%
Putnam VT Multi-Asset Absolute Return Fund	FNMA FN30 TBA UMBS 04.0000 07/01/2049	3.62%
Putnam VT Multi-Asset Absolute Return Fund	FNMA FN30 TBA UMBS 03.5000 08/01/2049	3.58%
Putnam VT Multi-Asset Absolute Return Fund	XLE US R US0001M P 03/25/20 JP	2.63%
Putnam VT Multi-Asset Absolute Return Fund	GSVIVV69 R 0.3 P 12/15/20 GS	2.03%
Putnam VT Multi-Asset Absolute Return Fund	BAML COMMODITY MLBX4SX6 ER STRATEGY 3X 144A NOTE 12/12/2019	1.50%
Putnam VT Multi-Asset Absolute Return Fund	SAMSUNG ELECTRONICS CO LTD SEDOL 6771720	1.42%
Putnam VT Multi-Asset Absolute Return Fund	REAL ESTATE SELECT SECT SPDR SEDOL BYZ65Y9	1.41%
Putnam VT Multi-Asset Absolute Return Fund	UTILITIES SELECT SECTOR SPDR SEDOL 2371812	1.40%
Putnam VT Multi-Asset Absolute Return Fund	CONSUMER STAPLES SPDR SEDOL 2369389	1.37%
Putnam VT Multi-Asset Absolute Return Fund	INDUSTRIAL SELECT SECT SPDR SEDOL 2502139	1.35%
Putnam VT Multi-Asset Absolute Return Fund	GSVICUB3 R 0.45 P 12/15/20 GS	1.33%
Putnam VT Multi-Asset Absolute Return Fund	FINANCIAL SELECT SECTOR SPDR SEDOL 2364038	1.33%
Putnam VT Multi-Asset Absolute Return Fund	COMM SERV SELECT SECTOR SPDR SEDOL BFXHC51	1.33%
Putnam VT Multi-Asset Absolute Return Fund	NDEUSIA R US0003M P 02/12/20 UB	1.30%
Putnam VT Multi-Asset Absolute Return Fund	DJUBS L F3 - S F0 INDEX 3X 144A NOTE 3/23/2020	1.26%
Putnam VT Multi-Asset Absolute Return Fund	TREASURY BILL 00.0000 08/06/2019	1.17%
Putnam VT Multi-Asset Absolute Return Fund	CITI COMMOD F3-F0 4X LEVERED INDEX 3X NOTE 12/16/2019	1.06%
Putnam VT Multi-Asset Absolute Return Fund	CITI CROSS-ASSET TREND 10% VOL INDEX 3X 144A NOTE 8/27/19	1.01%
Putnam VT Multi-Asset Absolute Return Fund	ISHARES MSCI INDIA ETF SEDOL B6XGR72	0.98%
Putnam VT Multi-Asset Absolute Return Fund	TREASURY BILL 00.0000 07/16/2019	0.91%
Putnam VT Multi-Asset Absolute Return Fund	TOTAL CAPITAL CANADA LTD 89153QUA6 DCP 07/10/2019	0.88%
Putnam VT Multi-Asset Absolute Return Fund	REGENCY MARKETS NO. 1 LLC 7588R1UA1 DCP 07/10/2019	0.88%
Putnam VT Multi-Asset Absolute Return Fund	NRW BANK 62939MUB1 DCP 07/11/2019	0.88%
Putnam VT Multi-Asset Absolute Return Fund	METLIFE SHORT TERM FUNDING LL 59157UUH1 DCP 07/17/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	NATIONAL BANK OF CANADA 63307MUV9 DCP 07/29/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	BANK OF NEW YORK MELLON/THE 06406XUX0 DCP 07/31/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	ALPINE SECURITIZATION LLC 02088XUX4 DCP 07/31/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	TORONTO-DOMINION BANK/THE 89119BV60 DCP 08/06/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	CHARIOT FUNDING LLC 15963UVD5 DCP 08/13/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	DNB BANK ASA 2332K1VF4 DCP 08/15/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	MANHATTAN ASSET FUNDING CO LL 56274MVL3 DCP 08/20/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	SIMON PROPERTY GROUP LP 82880XVK3 DCP 08/19/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	BARCLAYS BANK PLC CCP 06742QWG3 DCP 08/21/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	ATLANTIC ASSET SECURITIZATION 04821UVT6 DCP 08/27/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	THUNDER BAY FUNDING LLC 88602UW48 DCP 09/04/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	MATCHPOINT FINANCE PLC 57666BWK2 DCP 09/19/2019	0.87%
Putnam VT Multi-Asset Absolute Return Fund	DJUBS LONG F3 - SHORT DJUBS F0 3X 144A NOTE 1/28/2020	0.85%
Putnam VT Multi-Asset Absolute Return Fund	TENCENT HOLDINGS LTD SEDOL BMMV2K8	0.81%
Putnam VT Multi-Asset Absolute Return Fund	PING AN INSURANCE GROUP CO-H SEDOL B01FLR7	0.72%
Putnam VT Multi-Asset Absolute Return Fund	ALIBABA GROUP HOLDING-SP ADR SEDOL BP41ZD1	0.68%
Putnam VT Multi-Asset Absolute Return Fund	GSVIVVOL R 0.3 P 12/15/20 GS	0.67%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	MBX.GII30.450.10 R USL1M P 01/12/41 CS	0.63%
Putnam VT Multi-Asset Absolute Return Fund	CHINA MOBILE LTD SEDOL 6073556	0.62%
Putnam VT Multi-Asset Absolute Return Fund	IND & COMM BK OF CHINA-H SEDOL B1G1QD8	0.59%
Putnam VT Multi-Asset Absolute Return Fund	TAIWAN SEMICONDUCTOR-SP ADR SEDOL 2113382	0.54%
Putnam VT Multi-Asset Absolute Return Fund	SK HYNIX INC SEDOL 6450267	0.49%
Putnam VT Multi-Asset Absolute Return Fund	S&P GSCI EXCESS RETURN INDEX 3X NOTE 1/27/2020	0.46%
Putnam VT Multi-Asset Absolute Return Fund	KIA MOTORS CORP SEDOL 6490928	0.46%
Putnam VT Multi-Asset Absolute Return Fund	BAML COMMODITY MLBX4SX6 EXCESS RETURN STRATEGY 3X144A NOTE	0.45%
Putnam VT Multi-Asset Absolute Return Fund	PTT PCL/FOREIGN SEDOL BD0BDJ3	0.44%
Putnam VT Multi-Asset Absolute Return Fund	BANCO DO BRASIL S.A. SEDOL 2328595	0.43%
Putnam VT Multi-Asset Absolute Return Fund	S&P GSCI TOTAL RETURN 3X 144A NOTE 01/27/2020	0.43%
Putnam VT Multi-Asset Absolute Return Fund	WALMART DE MEXICO SAB DE CV SEDOL BW1YVH8	0.43%
Putnam VT Multi-Asset Absolute Return Fund	ANHUI CONCH CEMENT CO LTD-H SEDOL 6080396	0.42%
Putnam VT Multi-Asset Absolute Return Fund	EVRAZ PLC SEDOL B71N6K8	0.40%
Putnam VT Multi-Asset Absolute Return Fund	TREASURY BILL 00.0000 08/13/2019	0.38%
Putnam VT Multi-Asset Absolute Return Fund	CIA SANEAMENTO BASICO DE SP SEDOL B1YCHL8	0.38%
Putnam VT Multi-Asset Absolute Return Fund	GREE ELECTRIC 144A/REGS WARRANT 08/29/2019	0.37%
Putnam VT Multi-Asset Absolute Return Fund	IRB BRASIL RESSEGUROS SA SEDOL BYZ6D56	0.37%
Putnam VT Multi-Asset Absolute Return Fund	CHINA PETROLEUM & CHEMICAL-H SEDOL 6291819	0.36%
Putnam VT Multi-Asset Absolute Return Fund	WEICHAI POWER CO LTD-H SEDOL 6743956	0.36%
Putnam VT Multi-Asset Absolute Return Fund	BANK OF SHANGHAI 144A REGS WARRANT 12/12/2019	0.35%
Putnam VT Multi-Asset Absolute Return Fund	PTT GLOBAL CHEMICAL PCL-FOR SEDOL B736PF3	0.33%
Putnam VT Multi-Asset Absolute Return Fund	SPST 2018-5 A 03.1296 09/24/2019	0.32%
Putnam VT Multi-Asset Absolute Return Fund	GUANGZHOU AUTOMOBILE GROUP-H SEDOL B433995	0.31%
Putnam VT Multi-Asset Absolute Return Fund	LG UPLUS CORP SEDOL 6290902	0.31%
Putnam VT Multi-Asset Absolute Return Fund	CAS 2016-C02 1B 14.6544 09/25/2028	0.30%
Putnam VT Multi-Asset Absolute Return Fund	SBERBANK PJSC -SPONSORED ADR SEDOL B5SC091	0.29%
Putnam VT Multi-Asset Absolute Return Fund	YUM CHINA HOLDINGS INC SEDOL BYW4289	0.28%
Putnam VT Multi-Asset Absolute Return Fund	BANK OF COMMUNICATIONS - H SEDOL B0B8Z29	0.28%
Putnam VT Multi-Asset Absolute Return Fund	CDX CDX.NA.HY.32 500.0 06/20/2024	0.27%
Putnam VT Multi-Asset Absolute Return Fund	BANCO ITAU HOLDING PFD SEDOL B037HR3 PCT 0.00	0.27%
Putnam VT Multi-Asset Absolute Return Fund	COUNTRY GARDEN HOLDINGS CO SEDOL B1VKYN6	0.27%
Putnam VT Multi-Asset Absolute Return Fund	REPUBLICA ORIENT URUGUAY USD 04.3750 10/27/2027	0.26%
Putnam VT Multi-Asset Absolute Return Fund	UNI-PRESIDENT ENTERPRISES CO SEDOL 6700393	0.26%
Putnam VT Multi-Asset Absolute Return Fund	BANCO SANTANDER BRASIL-UNIT SEDOL B4V5RY4	0.25%
Putnam VT Multi-Asset Absolute Return Fund	CATCHER TECHNOLOGY CO LTD SEDOL 6186669	0.25%
Putnam VT Multi-Asset Absolute Return Fund	WFRBS 2012-C7 F P/P 144A 04.5000 06/15/2045	0.25%
Putnam VT Multi-Asset Absolute Return Fund	ECOPETROL SA-SPONSORED ADR SEDOL B3D6J19	0.25%
Putnam VT Multi-Asset Absolute Return Fund	GEELY AUTOMOBILE HOLDINGS LT SEDOL 6531827	0.23%
Putnam VT Multi-Asset Absolute Return Fund	PROVINCIA DE BUENOS P/P 144A 10.8750 01/26/2021	0.22%
Putnam VT Multi-Asset Absolute Return Fund	MR PRICE GROUP LTD SEDOL BYXW419	0.21%
Putnam VT Multi-Asset Absolute Return Fund	BANCO MACRO SA-ADR SEDOL B0Y62M9	0.21%
Putnam VT Multi-Asset Absolute Return Fund	HYPERA SA SEDOL B2QY968	0.21%
Putnam VT Multi-Asset Absolute Return Fund	PRESIDENT CHAIN STORE CORP SEDOL 6704986	0.20%
Putnam VT Multi-Asset Absolute Return Fund	ZHEN DING TECHNOLOGY HOLDING SEDOL B734XQ4	0.20%
Putnam VT Multi-Asset Absolute Return Fund	KUMBA IRON ORE LTD SEDOL B1G4262	0.20%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2017-74 SA IO 03.3456 10/25/2047	0.19%
Putnam VT Multi-Asset Absolute Return Fund	GUANGZHOU R&F PROPERTIES - H SEDOL B19H8Y8	0.19%
Putnam VT Multi-Asset Absolute Return Fund	SPST 2018-3 A 03.1296 07/24/2019	0.18%
Putnam VT Multi-Asset Absolute Return Fund	PETRONAS CHEMICALS GROUP BHD SEDOL B5KQGT3	0.17%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	BANCO SANTANDER MEXICO SA IN SEDOL BF1FXN2	0.17%
Putnam VT Multi-Asset Absolute Return Fund	QUALICORP CONS E CORR SEG SA SEDOL B4LHBQ0	0.17%
Putnam VT Multi-Asset Absolute Return Fund	SAMSUNG SDS CO LTD SEDOL BRS2KY0	0.17%
Putnam VT Multi-Asset Absolute Return Fund	HOME PRODUCT CENTER PCL-FOR SEDOL 6418533	0.17%
Putnam VT Multi-Asset Absolute Return Fund	SINOTRUK HONG KONG LTD SEDOL B296ZH4	0.16%
Putnam VT Multi-Asset Absolute Return Fund	FOSUN INTERNATIONAL SEDOL B1Z7FX0	0.16%
Putnam VT Multi-Asset Absolute Return Fund	UNITED MEXICAN STATES USD 05.5500 01/21/2045	0.16%
Putnam VT Multi-Asset Absolute Return Fund	GUANGZHOU BAIYUNSHAN PHARM-H SEDOL 6084387	0.16%
Putnam VT Multi-Asset Absolute Return Fund	ANGLO AMERICAN PLATINUM LTD SEDOL 6761000	0.16%
Putnam VT Multi-Asset Absolute Return Fund	RADIANT OPTO-ELECTRONICS COR SEDOL 6520278	0.15%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2016-3 MI IO 05.5000 02/25/2046	0.15%
Putnam VT Multi-Asset Absolute Return Fund	GRUPO FINANCIERO BANORTE-O SEDOL 2421041	0.14%
Putnam VT Multi-Asset Absolute Return Fund	ZHONGSHENG GROUP HOLDINGS SEDOL B633D97	0.14%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2014-184 DI IO 05.5000 12/16/2044	0.14%
Putnam VT Multi-Asset Absolute Return Fund	BANCO SANTANDER-CHILE-ADR SEDOL 2136646	0.14%
Putnam VT Multi-Asset Absolute Return Fund	TELKOM SA SOC LTD SEDOL 6588577	0.14%
Putnam VT Multi-Asset Absolute Return Fund	CAPITEC BANK HOLDINGS LTD SEDOL 6440859	0.14%
Putnam VT Multi-Asset Absolute Return Fund	SMILES FIDELIDADE SA SEDOL BF2JKY3	0.14%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2015-30 IO IO 05.5000 05/25/2045	0.14%
Putnam VT Multi-Asset Absolute Return Fund	SHINHAN FINANCIAL GROUP LTD SEDOL 6397502	0.13%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2018-51 IO IO 06.5000 07/25/2048	0.13%
Putnam VT Multi-Asset Absolute Return Fund	CMLTI 2007-AR5 1A1A 04.7409 04/25/2037	0.13%
Putnam VT Multi-Asset Absolute Return Fund	YUANTA FINANCIAL HOLDING CO SEDOL 6424110	0.12%
Putnam VT Multi-Asset Absolute Return Fund	DAELIM INDUSTRIAL CO LTD SEDOL 6249584	0.12%
Putnam VT Multi-Asset Absolute Return Fund	CHINA RESOURCES SANJIU MEDICAL & PHARMA 144A REGS 01/29/2020	0.12%
Putnam VT Multi-Asset Absolute Return Fund	SURGUTNEFTEGAS-PREFERENCE SEDOL 5005884	0.12%
Putnam VT Multi-Asset Absolute Return Fund	WANT WANT CHINA HOLDINGS LTD SEDOL B2Q14Z3	0.12%
Putnam VT Multi-Asset Absolute Return Fund	ENEL AMERICAS SA-ADR SEDOL 2314947	0.12%
Putnam VT Multi-Asset Absolute Return Fund	FORMOSA CHEMICALS & FIBRE SEDOL 6348715	0.12%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2010-125 SD IO 04.2858 01/16/2040	0.11%
Putnam VT Multi-Asset Absolute Return Fund	TRIPOD TECHNOLOGY CORP SEDOL 6305721	0.11%
Putnam VT Multi-Asset Absolute Return Fund	INDUSTRIAL BANK OF KOREA SEDOL 6462972	0.11%
Putnam VT Multi-Asset Absolute Return Fund	NASPERS LTD-N SHS SEDOL 6622691	0.11%
Putnam VT Multi-Asset Absolute Return Fund	GLOBALWAFERS CO LTD SEDOL BS7JP33	0.11%
Putnam VT Multi-Asset Absolute Return Fund	POWSZECHNY ZAKLAD UBEZPIECZE SEDOL B63DG21	0.11%
Putnam VT Multi-Asset Absolute Return Fund	UBSBB 2013-C6 E P/P 144A 03.5000 04/10/2046	0.11%
Putnam VT Multi-Asset Absolute Return Fund	CAS 2019-R04 2M2 04.5044 06/25/2039	0.11%
Putnam VT Multi-Asset Absolute Return Fund	SK TELECOM SEDOL 6224871	0.11%
Putnam VT Multi-Asset Absolute Return Fund	PETROBRAS GLOBAL FIN USD 05.9990 01/27/2028	0.10%
Putnam VT Multi-Asset Absolute Return Fund	CIA CERVECERIAS UNI-SPON ADR SEDOL 2217596	0.10%
Putnam VT Multi-Asset Absolute Return Fund	VIPSHOP HOLDINGS LTD - ADR SEDOL B3N0H17	0.10%
Putnam VT Multi-Asset Absolute Return Fund	OTP BANK RT SEDOL 7320154	0.10%
Putnam VT Multi-Asset Absolute Return Fund	MWST 2019-1 A 03.2044 06/25/2052	0.10%
Putnam VT Multi-Asset Absolute Return Fund	HYUNDAI MOBIS CO LTD SEDOL 6449544	0.10%
Putnam VT Multi-Asset Absolute Return Fund	TCI CO LTD SEDOL B6X51B1	0.10%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-135 PI IO 04.0000 05/20/2046	0.10%
Putnam VT Multi-Asset Absolute Return Fund	KOREA ZINC CO LTD SEDOL 6495428	0.10%
Putnam VT Multi-Asset Absolute Return Fund	SPST 2019-3 A 03.1296 06/24/2020	0.09%
Putnam VT Multi-Asset Absolute Return Fund	RHB BANK BHD SEDOL 6244675	0.09%
Putnam VT Multi-Asset Absolute Return Fund	ELECTRICITY GEN PUB CO-FOR R SEDOL 6304643	0.09%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	BANK OF CHINA LTD-H SEDOL B154564	0.09%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-H02 BI IO 01.8852 11/20/2065	0.09%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H24 HI IO 02.0285 09/20/2065	0.09%
Putnam VT Multi-Asset Absolute Return Fund	GSMS 2014-GC24 D P/P 144A 04.6707 09/10/2047	0.09%
Putnam VT Multi-Asset Absolute Return Fund	INTER RAO UES PJSC SEDOL B39RRN4	0.08%
Putnam VT Multi-Asset Absolute Return Fund	WFMBS 2005-AR4 1A3 05.1653 04/25/2035	0.08%
Putnam VT Multi-Asset Absolute Return Fund	TISCO FINANCIAL-FOREIGN SEDOL B3KFW76	0.08%
Putnam VT Multi-Asset Absolute Return Fund	MMC NORILSK NICKEL PJSC-ADR SEDOL BYSW6D0	0.08%
Putnam VT Multi-Asset Absolute Return Fund	PETROBRAS GLOBAL FINANCE USD 06.2500 03/17/2024	0.08%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H15 JI IO 01.9717 06/20/2065	0.08%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2017-H11 NI IO 02.2977 05/20/2067	0.08%
Putnam VT Multi-Asset Absolute Return Fund	HAIER ELECTRONICS GROUP CO SEDOL B1TL3R8	0.08%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H25 BI IO 01.9048 10/20/2065	0.08%
Putnam VT Multi-Asset Absolute Return Fund	SEAZEN HOLDINGS CO 144A/REGS WARRANT 04/17/2020	0.08%
Putnam VT Multi-Asset Absolute Return Fund	ENBRIDGE INC USD 04.2500 12/01/2026	0.08%
Putnam VT Multi-Asset Absolute Return Fund	SEVERSTAL PJSC SEDOL B0561N2	0.08%
Putnam VT Multi-Asset Absolute Return Fund	GLOW ENERGY PCL - FOREIGN SEDOL B074GX9	0.08%
Putnam VT Multi-Asset Absolute Return Fund	BANCO DE CHILE-ADR SEDOL 2834252	0.08%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2010-68 SD IO 04.1971 06/20/2040	0.07%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2017-8 SB IO 03.6956 02/25/2047	0.07%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-150 I IO 05.0000 11/20/2046	0.07%
Putnam VT Multi-Asset Absolute Return Fund	WAMU 2004-AR12 A2B 03.3244 10/25/2044	0.07%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2018-91 SJ IO 03.8671 07/20/2048	0.07%
Putnam VT Multi-Asset Absolute Return Fund	2.05 R ISWP FWD US0003M P 09/18/2029	0.07%
Putnam VT Multi-Asset Absolute Return Fund	TEKFEN HOLDING AS SEDOL B29D241	0.07%
Putnam VT Multi-Asset Absolute Return Fund	HM SAMPOERNA TBK PT SEDOL 6404242	0.07%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2017-H14 DI IO 01.7088 06/20/2067	0.07%
Putnam VT Multi-Asset Absolute Return Fund	GENTING BHD SEDOL B1VXJL8	0.07%
Putnam VT Multi-Asset Absolute Return Fund	SHINSEGAE INTERNATIONAL INC SEDOL B6SKWR4	0.07%
Putnam VT Multi-Asset Absolute Return Fund	GRUPO AEROPORTUARIO DEL CENT SEDOL B1KFX13	0.07%
Putnam VT Multi-Asset Absolute Return Fund	LOGAN PROPERTY HOLDINGS CO L SEDOL BH6X937	0.07%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H25 AI IO 01.6143 09/20/2065	0.07%
Putnam VT Multi-Asset Absolute Return Fund	WFRBS 2011-C3 E P/P 144A 05.0000 03/15/2044	0.06%
Putnam VT Multi-Asset Absolute Return Fund	SPY 20200619 P 255.00JPMCB	0.06%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2018-104 SD IO 03.8171 08/20/2048	0.06%
Putnam VT Multi-Asset Absolute Return Fund	LG CORP SEDOL 6537030	0.06%
Putnam VT Multi-Asset Absolute Return Fund	CHAROEN POKPHAND FOOD-FORGN SEDOL B5L2DG6	0.06%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H26 GI IO 01.8026 10/20/2065	0.06%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2013-130 SD IO 04.1956 01/25/2044	0.06%
Putnam VT Multi-Asset Absolute Return Fund	INDOFOOD SUKSES MAKMUR TBK P SEDOL 6283979	0.06%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2017-H02 BI IO 02.3484 01/20/2067	0.06%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2018-H05 AI IO 02.4150 02/20/2068	0.06%
Putnam VT Multi-Asset Absolute Return Fund	CAS 2018-C05 1M2 04.7544 01/25/2031	0.06%
Putnam VT Multi-Asset Absolute Return Fund	CHINA RAILWAY GROUP LTD-H SEDOL B297KM7	0.06%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H09 AI IO 02.0578 04/20/2065	0.06%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H24 BI IO 01.6182 08/20/2065	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2018-127 IB IO 04.5000 06/20/2045	0.05%
Putnam VT Multi-Asset Absolute Return Fund	AIRASIA GROUP BHD SEDOL B03J9L7	0.05%
Putnam VT Multi-Asset Absolute Return Fund	NOVOLIPETSK STEEL PJSC-GDR SEDOL BORTNX3	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H20 CI IO 01.9767 08/20/2065	0.05%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H19 NI IO 01.9156 07/20/2065	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2014-H21 AI IO 01.6432 10/20/2064	0.05%
Putnam VT Multi-Asset Absolute Return Fund	FORMOSA PLASTICS CORP SEDOL 6348544	0.05%
Putnam VT Multi-Asset Absolute Return Fund	ANTOFAGASTA PLC SEDOL 0045614	0.05%
Putnam VT Multi-Asset Absolute Return Fund	SPY 20200417 P 255.00BANKAM	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-80 IA IO 04.5000 06/20/2045	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H09 BI IO 01.6995 03/20/2065	0.05%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4259 DI IO 04.0000 06/15/2043	0.05%
Putnam VT Multi-Asset Absolute Return Fund	FORD OTOMOTIV SEDOL B03MSR5	0.05%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4134 PI IO 03.0000 11/15/2042	0.05%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2016-65 CS IO 03.6956 09/25/2046	0.05%
Putnam VT Multi-Asset Absolute Return Fund	SPY 20200515 P 250.00BANKAM	0.05%
Putnam VT Multi-Asset Absolute Return Fund	JPMBB 2013-C14 E P/P 144A 04.7134 08/15/2046	0.05%
Putnam VT Multi-Asset Absolute Return Fund	UNITED TRACTORS TBK PT SEDOL 6230845	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-187 JI IO 04.0000 03/20/2045	0.05%
Putnam VT Multi-Asset Absolute Return Fund	LUKOIL PJSC-SPON ADR SEDOL BYZDW27	0.05%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4801 IG IO 03.0000 06/15/2048	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-6 AI IO 03.5000 08/20/2039	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GENTING MALAYSIA BHD SEDOL B1VXKN7	0.05%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H22 GI IO 02.5745 09/20/2065	0.05%
Putnam VT Multi-Asset Absolute Return Fund	PETROBRAS GLOBAL FINANCE USD 06.1250 01/17/2022	0.05%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2017-2 KI IO 04.0000 02/25/2047	0.05%
Putnam VT Multi-Asset Absolute Return Fund	CHINA ORIENTAL GROUP CO LTD SEDOL 6741013	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-H03 AI IO 02.1154 01/20/2066	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2017-H06 BI IO 02.3610 02/20/2067	0.04%
Putnam VT Multi-Asset Absolute Return Fund	UBSBB 2012-C2 F P/P 144A 05.0000 05/10/2063	0.04%
Putnam VT Multi-Asset Absolute Return Fund	PETROBRAS GLOBAL FINANCE USD 08.7500 05/23/2026	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H10 CI IO 01.8163 04/20/2065	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-53 MI IO 04.0000 04/16/2045	0.04%
Putnam VT Multi-Asset Absolute Return Fund	SAO MARTINHO SA SEDOL B1P3R43	0.04%
Putnam VT Multi-Asset Absolute Return Fund	CAS 2015-C04 1M2 08.1044 04/25/2028	0.04%
Putnam VT Multi-Asset Absolute Return Fund	JASTRZEBSKA SPOLKA WEGLOWA S SEDOL B6R2S06	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-105 LI IO 05.0000 10/20/2039	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-37 IW IO 04.5000 02/20/2046	0.04%
Putnam VT Multi-Asset Absolute Return Fund	TIANNENG POWER INTL LTD SEDOL B1XDJC7	0.04%
Putnam VT Multi-Asset Absolute Return Fund	CAS 2017-C02 2B1 07.9044 09/25/2029	0.04%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2016-3 NI IO 06.0000 02/25/2046	0.04%
Putnam VT Multi-Asset Absolute Return Fund	CHINA CONSTRUCTION BANK-H SEDOL B0LMTQ3	0.04%
Putnam VT Multi-Asset Absolute Return Fund	SPY 20200320 P 250.00JPMCB	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-167 BI IO 04.5000 04/16/2045	0.04%
Putnam VT Multi-Asset Absolute Return Fund	HANNSTAR DISPLAY CORP SEDOL 6381828	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2014-146 EI IO 05.0000 10/20/2044	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-75 EI IO 03.5000 08/20/2045	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2010-9 UI IO 05.0000 01/20/2040	0.04%
Putnam VT Multi-Asset Absolute Return Fund	1.50 R ISWP FWD NOKOIB6M P 09/18/2024	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2017-57 AI IO 04.0000 06/20/2045	0.04%
Putnam VT Multi-Asset Absolute Return Fund	CAS 2017-C02 2M2 06.0544 09/25/2029	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-H08 GI IO 01.4288 04/20/2066	0.04%
Putnam VT Multi-Asset Absolute Return Fund	ZHEJIANG EXPRESSWAY CO-H SEDOL 6990763	0.04%
Putnam VT Multi-Asset Absolute Return Fund	JPMCC 2006-LDP9 AMS 05.3370 05/15/2047	0.04%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	ITAUSA-INVESTIMENTOS ITAU-PR SEDOL 2458771	0.04%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4568 MI IO 04.0000 04/15/2046	0.04%
Putnam VT Multi-Asset Absolute Return Fund	CAS 2017-C06 2M2 05.2044 02/25/2030	0.04%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2018-127 IE IO 03.5000 01/20/2046	0.04%
Putnam VT Multi-Asset Absolute Return Fund	KOREA INVESTMENT HOLDINGS CO SEDOL 6654586	0.04%
Putnam VT Multi-Asset Absolute Return Fund	POU CHEN SEDOL 6696157	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2018-127 ID IO 05.0000 07/20/2045	0.03%
Putnam VT Multi-Asset Absolute Return Fund	EL PUERTO DE LIVERPOOL-C1 SEDOL 2306814	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-H16 DI IO 02.2609 06/20/2066	0.03%
Putnam VT Multi-Asset Absolute Return Fund	CGCMT 2015-GC27 D P/P 144A 04.5749 02/10/2048	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H16 XI IO 02.0080 07/20/2065	0.03%
Putnam VT Multi-Asset Absolute Return Fund	FIRSTRAND LTD SEDOL 6606996	0.03%
Putnam VT Multi-Asset Absolute Return Fund	ENEL CHILE SA-ADR SEDOL BYYHKR1	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-20 QI IO 04.5000 12/16/2042	0.03%
Putnam VT Multi-Asset Absolute Return Fund	THANACHART CAPITAL-FOREIGN SEDOL BF5DGN3	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2011-17 S IO 03.6671 02/20/2041	0.03%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.14 R USL1M P 01/12/45 CS	0.03%
Putnam VT Multi-Asset Absolute Return Fund	ASTRAL FOODS LTD SEDOL 6342836	0.03%
Putnam VT Multi-Asset Absolute Return Fund	PETROLEOS MEXICANOS USD 06.3750 01/23/2045	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GECMC 2005-C1 D 04.5612 06/10/2048	0.03%
Putnam VT Multi-Asset Absolute Return Fund	CWHL 2005-3 1A1 03.0244 04/25/2035	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2009-121 UI IO 05.0000 12/20/2039	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-124 NI IO 03.5000 06/20/2039	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2010-20 UI IO 05.0000 02/20/2040	0.03%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.350.12 R USL1M P 01/12/43 CS	0.03%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2013-35 PI IO 03.0000 02/25/2042	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2016-H04 KI IO 01.7874 02/20/2066	0.03%
Putnam VT Multi-Asset Absolute Return Fund	SPY 20200221 P 240.00CITI	0.03%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2014-163 NI IO 05.0000 02/20/2044	0.02%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-24 IA IO 03.5000 02/20/2045	0.02%
Putnam VT Multi-Asset Absolute Return Fund	ATACADAO SA SEDOL BF7LBH4	0.02%
Putnam VT Multi-Asset Absolute Return Fund	ESTACIO PARTICIPACOES SA SEDOL B23PBF7	0.02%
Putnam VT Multi-Asset Absolute Return Fund	KT CORP SEDOL 6505316	0.02%
Putnam VT Multi-Asset Absolute Return Fund	WFMB 2006-AR6 7A2 04.8135 03/25/2036	0.02%
Putnam VT Multi-Asset Absolute Return Fund	MANILA ELECTRIC COMPANY SEDOL B247XZ6	0.02%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.02%
Putnam VT Multi-Asset Absolute Return Fund	NOK/USD 09/18/2019 GSFX	0.02%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4097 PI IO 03.5000 11/15/2040	0.02%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2010-134 ES IO 03.6171 11/20/2039	0.02%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-24 PI IO 04.0000 11/20/2042	0.02%
Putnam VT Multi-Asset Absolute Return Fund	LOJAS RENNER S.A. SEDOL B0CGYD6	0.02%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H18 IA IO 01.8221 06/20/2065	0.02%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-H10 EI IO 01.6266 04/20/2065	0.02%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.02%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4073 AS IO 03.6558 08/15/2038	0.02%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-79 XI IO 03.5000 11/20/2039	0.02%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4206 IP IO 03.0000 12/15/2041	0.02%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4099 BI IO 03.5000 06/15/2039	0.02%
Putnam VT Multi-Asset Absolute Return Fund	PETROLEOS DE VENEZUELA S REGS 05.3750 04/12/2027	0.02%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2011-H15 AI IO 01.5341 06/20/2061	0.02%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	1.65 R ISWP FWD CDOR03 P 09/18/2024	0.02%
Putnam VT Multi-Asset Absolute Return Fund	AUD/JPY PUT 73.00 20190917 HSBCB	0.02%
Putnam VT Multi-Asset Absolute Return Fund	SPY 20200117 P 230.00CITI	0.02%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-129 SN IO 03.7671 09/20/2043	0.01%
Putnam VT Multi-Asset Absolute Return Fund	FHR 4193 PI IO 04.0000 03/15/2043	0.01%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.14 R USL1M P 01/12/45 GS	0.01%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.14 R USL1M P 01/12/45 CS	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-157 IA IO 03.5000 04/20/2040	0.01%
Putnam VT Multi-Asset Absolute Return Fund	PROVINCIA DE BUENOS P/P 53.8927 05/31/2022	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-96 NI IO 03.5000 01/20/2039	0.01%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.350.14 R USL1M P 01/12/45 CS	0.01%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2012-151 PI IO 03.0000 01/25/2043	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2014-133 AI IO 04.0000 10/20/2036	0.01%
Putnam VT Multi-Asset Absolute Return Fund	NOK/USD 09/18/2019 BANKAM	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-99 LI IO 04.0000 07/20/2045	0.01%
Putnam VT Multi-Asset Absolute Return Fund	FHR 3747 SA IO 04.1058 10/15/2040	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2015-82 GI IO 03.5000 12/20/2038	0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CS	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-100 MI IO 03.5000 02/20/2043	0.01%
Putnam VT Multi-Asset Absolute Return Fund	CAS 2015-C02 2M2 06.4044 05/25/2025	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-23 IK IO 03.0000 09/20/2037	0.01%
Putnam VT Multi-Asset Absolute Return Fund	REPUBLIC OF VENEZUELA REGS 07.6500 04/21/2025	0.01%
Putnam VT Multi-Asset Absolute Return Fund	ASTRO MALAYSIA SEDOL B7W5GK3	0.01%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2012-136 PI IO 03.5000 11/25/2042	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2010-35 QI IO 04.5000 03/20/2040	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-102 IP IO 03.5000 06/20/2043	0.01%
Putnam VT Multi-Asset Absolute Return Fund	-0.70 R ISWP FWD CHL6M P 09/18/2024	0.01%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2012-141 WI IO 03.5000 11/20/2041	0.01%
Putnam VT Multi-Asset Absolute Return Fund	PETROBRAS GLOBAL FIN USD 05.2990 01/27/2025	0.01%
Putnam VT Multi-Asset Absolute Return Fund	NOK/USD 09/18/2019 RBSF	0.01%
Putnam VT Multi-Asset Absolute Return Fund	FNR 2013-31 NI IO 03.0000 06/25/2041	0.01%
Putnam VT Multi-Asset Absolute Return Fund	NOK/USD 09/18/2019 BCAP-FX	0.01%
Putnam VT Multi-Asset Absolute Return Fund	1.80 R ISWP FWD CDOR03 P 09/18/2029	0.01%
Putnam VT Multi-Asset Absolute Return Fund	INNOLUX CORP SEDOL BOCC0M5	0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.01%
Putnam VT Multi-Asset Absolute Return Fund	NOK/USD 09/18/2019 SSBT	0.01%
Putnam VT Multi-Asset Absolute Return Fund	BSCMS 2006-PW11 C P/P 144A 05.8095 03/11/2039	0.01%
Putnam VT Multi-Asset Absolute Return Fund	NOK/USD 09/18/2019 JPMCB	0.01%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.650.67 R USL1M P 01/12/38 BC	0.01%
Putnam VT Multi-Asset Absolute Return Fund	JPY/USD 08/21/2019 JPMCB	0.01%
Putnam VT Multi-Asset Absolute Return Fund	0.60 R ISWP FWD SES3M P 09/18/2029	0.00%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.10 R USL1M P 01/12/41 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.10 R USL1M P 01/12/41 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	1.75 R ISWP FWD US0003M P 09/18/2024	0.00%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.10 R USL1M P 01/12/41 JP	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 MS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 SSBT	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SWPTN 10YX20Y R 2.785 USD 01/25/2027 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	GBP/USD 09/18/2019 BANKAM	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	AUD/USD 07/17/2019 WPAC	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.11 2054-11-18 500.0 11/18/2054 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.10 R USL1M P 01/12/41 CI	0.00%
Putnam VT Multi-Asset Absolute Return Fund	3.312 R ISWP US0003M P 11/08/2048	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.00%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.350.12 R USL1M P 01/12/43 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.10 R USL1M P 01/12/41 BC	0.00%
Putnam VT Multi-Asset Absolute Return Fund	0.10 R ISWP FWD SES3M P 09/18/2024	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SWPTN 10YX20Y P 2.785 USD 01/25/2027 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 GSFX	0.00%
Putnam VT Multi-Asset Absolute Return Fund	INR/USD 11/20/2019 GSFX	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	NZD/USD 07/17/2019 SSBT	0.00%
Putnam VT Multi-Asset Absolute Return Fund	INR/USD 11/20/2019 RBSF	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SWPTN 3YX30Y R 2.3075 USD 06/20/2022 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 MS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 ML	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SWPTN 3YX30Y P 2.3075 USD 06/20/2022 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	IDR/USD 11/20/2019 HSBCB	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 MS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 ML	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.10 2059-11-17 500.0 11/17/2059 ML	0.00%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2013-90 HI IO 03.5000 04/20/2040	0.00%
Putnam VT Multi-Asset Absolute Return Fund	1.70 R ISWP FWD US0003M P 09/18/2021	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SWPTN 5YX30Y R 2.8325 USD 02/15/2022 JP	0.00%
Putnam VT Multi-Asset Absolute Return Fund	GMACC 2004-C3 X1 IO P/P 144A 01.0977 12/10/2041	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.8 2057-10-17 500.0 10/17/2057 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.8 2057-10-17 500.0 10/17/2057 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	TWD/USD 08/21/2019 RBSF	0.00%
Putnam VT Multi-Asset Absolute Return Fund	MXN/USD 10/16/2019 BANKAM	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	MLCFC 2006-4 XC IO P/P 144A 00.7645 12/12/2049	0.00%
Putnam VT Multi-Asset Absolute Return Fund	1.9448 R ISWP US0003M P 06/26/2029	0.00%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 CSI-FX	0.00%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	1.9451 R ISWP US0003M P 06/26/2029	0.00%
Putnam VT Multi-Asset Absolute Return Fund	TWD/USD 08/21/2019 GSFY	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	GNR 2011-116 IB IO 05.0000 10/20/2040	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SWPTN 10YX20Y R 2.8175 USD 03/23/2027 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	2.2225 R ISWP FWD US0003M P 06/05/2029	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	-0.25 R ISWP FWD EUR006M P 09/18/2024	0.00%
Putnam VT Multi-Asset Absolute Return Fund	KRW/USD 11/20/2019 HSBCB	0.00%
Putnam VT Multi-Asset Absolute Return Fund	1.60 R ISWP FWD AUDBB6M P 09/18/2029	0.00%
Putnam VT Multi-Asset Absolute Return Fund	2.3075 R ISWP FWD US0003M P 06/22/2052	0.00%
Putnam VT Multi-Asset Absolute Return Fund	KRW/USD 11/20/2019 GSFY	0.00%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 JPMCB	0.00%
Putnam VT Multi-Asset Absolute Return Fund	2.184 R ISWP FWD US0003M P 12/07/2030	0.00%
Putnam VT Multi-Asset Absolute Return Fund	1.45 R ISWP FWD NFIX3MID P 09/18/2024	0.00%
Putnam VT Multi-Asset Absolute Return Fund	GBP/USD 09/18/2019 SSBT	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SWPTN 10YX20Y P 2.8175 USD 03/23/2027 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	RUB/USD 09/18/2019 GSFY	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SEK/USD 09/18/2019 RBSF	0.00%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 UBS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	2.67 R ISWP FWD US0003M P 03/28/2052	0.00%
Putnam VT Multi-Asset Absolute Return Fund	BRL/USD 10/02/2019 CITI	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	2.25 R ISWP FWD US0003M P 09/18/2049	0.00%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 RBSF	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	1.80 R ISWP FWD NFIX3MID P 09/18/2029	0.00%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 CITI	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CHF/USD 09/18/2019 JPMCB	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 BC	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	0.20 R ISWP FWD EUR006M P 09/18/2029	0.00%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BC	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CAD/USD 07/17/2019 CITI	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SWPTN 5YX30Y P 2.8325 USD 02/15/2022 JP	0.00%
Putnam VT Multi-Asset Absolute Return Fund	NZD/USD 07/17/2019 BCAP-FX	0.00%
Putnam VT Multi-Asset Absolute Return Fund	0.85 R ISWP FWD GBL6M P 09/18/2024	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 BCAP-FX	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SEK/USD 09/18/2019 UBS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
Putnam VT Multi-Asset Absolute Return Fund	SEK/USD 09/18/2019 JPMCB	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	AUD/JPY PUT 69.00 20190917 HSBCB	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	SEK/USD 09/18/2019 SSBT	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	JPY/USD 08/21/2019 HSBCB	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	NZD/USD 07/17/2019 CITI	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	SPY 20190712 C 300.00JPMCB	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	EUR/USD 09/18/2019 BANKAM	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	2.00 R ISWP FWD US0003M P 09/18/2029	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	AUD/USD 07/17/2019 BANKAM	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CAD/USD 07/17/2019 BCAP-FX	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	SEK/USD 09/18/2019 GSFY	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.350.12 P USL1M R 01/12/43 BC	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	JPY/USD 08/21/2019 BANKAM	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CG	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	JPY/USD 08/21/2019 GSFY	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	GTT US P US0001M R 07/05/22 CI	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.300.13 P USL1M R 01/12/44 GS	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	NZD/USD 07/17/2019 JPMCB	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	NZD/USD 07/17/2019 GSFY	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	CAD/USD 07/17/2019 JPMCB	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	1.25 R ISWP FWD AUDBB6M P 09/18/2024	-0.01%
Putnam VT Multi-Asset Absolute Return Fund	JPY/USD 08/21/2019 UBS	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	1.70 R ISWP FWD NOKOIB6M P 09/18/2029	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	AUD/USD 07/17/2019 RBSF	-0.02%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	JPY/USD 08/21/2019 CITI	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	1.00 R ISWP FWD GBL6M P 09/18/2029	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.350.12 P USL1M R 01/12/43 GS	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	AUD/USD 07/17/2019 UBS	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.14 P USL1M R 01/12/45 JP	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.10 P USL1M R 01/12/41 CS	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	AUD/USD 07/17/2019 CSI-FX	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	-0.02%
Putnam VT Multi-Asset Absolute Return Fund	JPY/USD 08/21/2019 SSBT	-0.03%
Putnam VT Multi-Asset Absolute Return Fund	JW/A US P US0001M R 07/05/22 CI	-0.03%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.03%
Putnam VT Multi-Asset Absolute Return Fund	INGN US P R 07/05/22 CI	-0.03%
Putnam VT Multi-Asset Absolute Return Fund	-0.30 R ISWP FWD CHL6M P 09/18/2029	-0.03%
Putnam VT Multi-Asset Absolute Return Fund	1.80 R ISWP FWD US0003M P 09/18/2024	-0.03%
Putnam VT Multi-Asset Absolute Return Fund	UA US P R 07/05/22 CI	-0.03%
Putnam VT Multi-Asset Absolute Return Fund	IOS.FN30.400.14 P US0001M R 01/12/45 JP	-0.04%
Putnam VT Multi-Asset Absolute Return Fund	SPY 20190628 C 288.50BANKAM	-0.05%
Putnam VT Multi-Asset Absolute Return Fund	DBD US P R 07/05/22 CI	-0.05%
Putnam VT Multi-Asset Absolute Return Fund	HOMB US P US0001M R 07/05/22 CI	-0.05%
Putnam VT Multi-Asset Absolute Return Fund	KLIC US P US0001M R 07/05/22 CI	-0.05%
Putnam VT Multi-Asset Absolute Return Fund	APPN US P US0001M R 07/05/22 CI	-0.06%
Putnam VT Multi-Asset Absolute Return Fund	EBIX US P R 07/05/22 CI	-0.07%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	-0.07%
Putnam VT Multi-Asset Absolute Return Fund	EPC US P US0001M R 07/05/22 CI	-0.07%
Putnam VT Multi-Asset Absolute Return Fund	BGS US P R 07/05/22 CI	-0.07%
Putnam VT Multi-Asset Absolute Return Fund	BCPC US P US0001M R 07/05/22 CI	-0.07%
Putnam VT Multi-Asset Absolute Return Fund	OMCL US P US0001M R 07/05/22 CI	-0.07%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.08%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.08%
Putnam VT Multi-Asset Absolute Return Fund	HUBS US P R 07/05/22 CI	-0.08%
Putnam VT Multi-Asset Absolute Return Fund	PBH US P US0001M R 07/05/22 CI	-0.09%
Putnam VT Multi-Asset Absolute Return Fund	PCTY US P R 07/05/22 CI	-0.09%
Putnam VT Multi-Asset Absolute Return Fund	EYE US P US0001M R 07/05/22 CI	-0.09%
Putnam VT Multi-Asset Absolute Return Fund	ACIW US P R 07/05/22 CI	-0.09%
Putnam VT Multi-Asset Absolute Return Fund	SUPN US P US0001M R 07/05/22 CI	-0.09%
Putnam VT Multi-Asset Absolute Return Fund	DLB US P US0001M R 07/05/22 CI	-0.09%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	-0.09%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	-0.09%
Putnam VT Multi-Asset Absolute Return Fund	PTC US P R 07/05/22 CI	-0.10%
Putnam VT Multi-Asset Absolute Return Fund	CBPO US P US0001M R 07/05/22 CI	-0.10%
Putnam VT Multi-Asset Absolute Return Fund	QLYS US P US0001M R 07/05/22 CI	-0.11%
Putnam VT Multi-Asset Absolute Return Fund	BRKR US P US0001M R 07/05/22 CI	-0.11%
Putnam VT Multi-Asset Absolute Return Fund	COTY US P US0001M R 07/05/22 CI	-0.11%
Putnam VT Multi-Asset Absolute Return Fund	INST US P US0001M R 07/05/22 CI	-0.11%
Putnam VT Multi-Asset Absolute Return Fund	AJRD US P R 07/05/22 CI	-0.12%
Putnam VT Multi-Asset Absolute Return Fund	MDSO US P R 07/05/22 CI	-0.13%
Putnam VT Multi-Asset Absolute Return Fund	MDRX US P US0001M R 07/05/22 CI	-0.13%
Putnam VT Multi-Asset Absolute Return Fund	SIG US P R 07/05/22 CI	-0.13%
Putnam VT Multi-Asset Absolute Return Fund	BWXT US P US0001M R 07/05/22 CI	-0.14%

Fund	Security description	Percent of portfolio
Putnam VT Multi-Asset Absolute Return Fund	CTLT US P US0001M R 07/05/22 CI	-0.16%
Putnam VT Multi-Asset Absolute Return Fund	TRMB US P US0001M R 07/05/22 CI	-0.16%
Putnam VT Multi-Asset Absolute Return Fund	JBL US P US0001M R 07/05/22 CI	-0.18%
Putnam VT Multi-Asset Absolute Return Fund	GWRE US P US0001M R 07/05/22 CI	-0.19%
Putnam VT Multi-Asset Absolute Return Fund	PKI US P US0001M R 07/05/22 CI	-0.20%
Putnam VT Multi-Asset Absolute Return Fund	TGI US P R 07/05/22 CI	-0.22%
Putnam VT Multi-Asset Absolute Return Fund	MTZ US P US0001M R 07/05/22 CI	-0.22%
Putnam VT Multi-Asset Absolute Return Fund	HBI US P R 07/05/22 CI	-0.22%
Putnam VT Multi-Asset Absolute Return Fund	OSK US P US0001M R 07/05/22 CI	-0.23%
Putnam VT Multi-Asset Absolute Return Fund	ICLR US P R 07/05/22 CI	-0.23%
Putnam VT Multi-Asset Absolute Return Fund	CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	-0.27%
Putnam VT Multi-Asset Absolute Return Fund	PODD US P US0001M R 07/05/22 CI	-0.31%
Putnam VT Multi-Asset Absolute Return Fund	VAR US P R 07/05/22 CI	-0.37%
Putnam VT Multi-Asset Absolute Return Fund	CERN US P R 07/05/22 CI	-0.38%
Putnam VT Multi-Asset Absolute Return Fund	TXT US P US0001M R 07/05/22 CI	-0.39%
Putnam VT Multi-Asset Absolute Return Fund	DPZ US P US0001M R 07/05/22 CI	-0.50%
Putnam VT Multi-Asset Absolute Return Fund	NDUEEGF P US0001M R 12/12/19 GS	-0.52%
Putnam VT Multi-Asset Absolute Return Fund	AMD US P US0001M R 07/05/22 CI	-0.55%
Putnam VT Multi-Asset Absolute Return Fund	KMX US P US0001M R 07/05/22 CI	-0.56%
Putnam VT Multi-Asset Absolute Return Fund	IQV US P R 07/05/22 CI	-0.57%
Putnam VT Multi-Asset Absolute Return Fund	RL US P US0001M R 07/05/22 CI	-0.59%
Putnam VT Multi-Asset Absolute Return Fund	NTAP US P US0001M R 07/05/22 CI	-0.65%
Putnam VT Multi-Asset Absolute Return Fund	TSLA US P R 07/05/22 CI	-0.72%
Putnam VT Multi-Asset Absolute Return Fund	K US P R 07/05/22 CI	-0.81%
Putnam VT Multi-Asset Absolute Return Fund	CTXS US P US0001M R 07/05/22 CI	-0.84%
Putnam VT Multi-Asset Absolute Return Fund	NDUEEGF P US0003M R 09/20/19 CI	-1.24%
Putnam VT Multi-Asset Absolute Return Fund	NDUEEGF P US0003M R 03/19/20 CI	-2.70%
Putnam VT Multi-Asset Absolute Return Fund	NDUEEGF P US0001M R 08/21/19 UB	-7.48%
Putnam VT Multi-Asset Absolute Return Fund	S&P500 EMINI FUT SEP19 ESU9	-10.31%
Putnam VT Multi-Asset Absolute Return Fund	NDUEEGF P US0001M R 02/12/20 CS	-13.23%
Putnam VT Multi-Asset Absolute Return Fund	RU10INTR P US0003M R 11/26/19 CI	-19.29%
Putnam VT Multi-Asset Absolute Return Fund	GSGLPW2S P US0001M R 12/15/20 GS	-32.94%
Putnam VT Multi-Asset Absolute Return Fund	GSGLPWDS P US0001M R 12/15/20 GS	-33.00%
Putnam VT Multi-Asset Absolute Return Fund	RU10INTR P US0003M R 06/20/23 BA	-41.28%