

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                                                              |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).<br><br><p style="text-align: center;">▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p> | OMB Nos. 1210-0110<br>1210-0089<br><br><div style="text-align: center; font-size: 1.5em; font-weight: bold;">2019</div><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                                                                                                                                                                                                                                                                           |
|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                                                                                                                                                                                                                                                           |
| For calendar plan year 2019 or fiscal plan year beginning <u>01/01/2019</u> and ending <u>12/31/2019</u> |                                                                                                                                                                                                                                                                                                                                           |
| <b>A</b> This return/report is for:                                                                      | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) ____ |
| <b>B</b> This return/report is:                                                                          | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                     |
| <b>C</b> If the plan is a collectively-bargained plan, check here. . . . .                               | <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                  |
| <b>D</b> Check box if filing under:                                                                      | <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                    |

|                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------------------------|-------------------------------------------------------------|--|
| <b>Part II</b>                                                                                                                                                                                                                                                                                                                                            | <b>Basic Plan Information</b> —enter all requested information                                                                                                                                                                                                                                                                              |                                                                     |                                                                  |                                                             |  |
| <b>1a</b> Name of plan<br><u>RAYTHEON SAVINGS AND INVESTMENT PLAN</u>                                                                                                                                                                                                                                                                                     | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;"><b>1b</b> Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>026</u></td> </tr> <tr> <td colspan="2"><b>1c</b> Effective date of plan<br/><u>01/01/1984</u></td> </tr> </table>                             | <b>1b</b> Three-digit plan number (PN) ▶                            | <u>026</u>                                                       | <b>1c</b> Effective date of plan<br><u>01/01/1984</u>       |  |
| <b>1b</b> Three-digit plan number (PN) ▶                                                                                                                                                                                                                                                                                                                  | <u>026</u>                                                                                                                                                                                                                                                                                                                                  |                                                                     |                                                                  |                                                             |  |
| <b>1c</b> Effective date of plan<br><u>01/01/1984</u>                                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>RAYTHEON COMPANY</u><br><br><u>870 WINTER STREET</u><br><u>WALTHAM, MA 02451-1449</u> | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td><b>2b</b> Employer Identification Number (EIN)<br/><u>95-1778500</u></td> </tr> <tr> <td><b>2c</b> Plan Sponsor's telephone number<br/><u>781-522-3000</u></td> </tr> <tr> <td><b>2d</b> Business code (see instructions)<br/><u>335900</u></td> </tr> </table> | <b>2b</b> Employer Identification Number (EIN)<br><u>95-1778500</u> | <b>2c</b> Plan Sponsor's telephone number<br><u>781-522-3000</u> | <b>2d</b> Business code (see instructions)<br><u>335900</u> |  |
| <b>2b</b> Employer Identification Number (EIN)<br><u>95-1778500</u>                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2c</b> Plan Sponsor's telephone number<br><u>781-522-3000</u>                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2d</b> Business code (see instructions)<br><u>335900</u>                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |

**Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.**

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

|                  |                                                   |            |                                                              |
|------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 10/14/2020 | KELLY B. LAPPIN                                              |
|                  | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2019)  
v. 190130

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br><br>KELLY B. LAPPIN RAYTHEON COMPANY<br><br>870 WINTER STREET<br>WALTHAM, MA 02451-1449                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>3b</b> Administrator's EIN<br>95-1778500<br><br><b>3c</b> Administrator's telephone number<br>781-522-5821                                                            |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                        |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>5</b> 88044                                                                                                                                                           |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b> 61820<br><b>6a(2)</b> 64220<br><b>6b</b> 1233<br><b>6c</b> 25248<br><b>6d</b> 90701<br><b>6e</b> 749<br><b>6f</b> 91450<br><b>6g</b> 86771<br><b>6h</b> 814 |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <b>7</b>                                                                                                                                                                 |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>2O 2J 2K 2H<br><br><b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                                                                                                                                          |

|                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

- (1) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

**b General Schedules**

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ 0 **A** (Insurance Information)
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

**11a** If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

**11b** Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

**11c** Enter the Receipt Confirmation Code for the 2019 Form M-1 annual report. If the plan was not required to file the 2019 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code \_\_\_\_\_

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                       |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | 2019                                    |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | This Form is Open to Public Inspection. |

|                                                                                            |                                                      |     |
|--------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019 |                                                      |     |
| A Name of plan<br>RAYTHEON SAVINGS AND INVESTMENT PLAN                                     | B Three-digit plan number (PN) ▶                     | 026 |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>RAYTHEON COMPANY                 | D Employer Identification Number (EIN)<br>95-1778500 |     |

|        |                                                 |
|--------|-------------------------------------------------|
| Part I | Service Provider Information (see instructions) |
|--------|-------------------------------------------------|

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

|                                                                                                            |
|------------------------------------------------------------------------------------------------------------|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                            |
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                            |
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                            |
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

FINANCIAL ENGINES

77-0473565

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 50                  | NONE                                                                                              | 6262475                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

FIDELITY INVESTMENTS

04-2647786

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 37 64 65<br>71 50      | NONE                                                                                              | 1792770                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

(a) Enter name and EIN or address (see instructions)

PRICEWATERHOUSECOOPERS LLP

13-4008324

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10 50                  | NONE                                                                                              | 181638                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WILLIS TOWERS WATSON

53-0181291

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10 50                  | NONE                                                                                              | 153750                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

PRINCE COMMUNICATIONS

02-0390154

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 38 50                  | NONE                                                                                              | 36739                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
|                        |                                                                                                   |                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                             | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**Part I Service Provider Information (continued)**

**3.** If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

| (a) Enter service provider name as it appears on line 2             | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
|                                                                     |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |
| (a) Enter service provider name as it appears on line 2             | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|                                                                     |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |
| (a) Enter service provider name as it appears on line 2             | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|                                                                     |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |

**Part II Service Providers Who Fail or Refuse to Provide Information**

**4** Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|--------------------------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------|
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |

**Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)**  
(complete as many entries as needed)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection.</b> |
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

|                                                                                                 |                                                                            |            |
|-------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><u>RAYTHEON SAVINGS AND INVESTMENT PLAN</u>                            | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span> | <u>026</u> |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>RAYTHEON COMPANY</u> | <b>D</b> Employer Identification Number (EIN)<br><u>95-1778500</u>         |            |

|               |                                                                                                                                                                                  |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b><br>(Complete as many entries as needed to report all interests in DFEs) |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                            |                               |                                                                                                                       |
|--------------------------------------------------------------------------------------------|-------------------------------|-----------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT S &amp; P500 INDEX FUND</u>           |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u> |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-002</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3665683805</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>JH BALANCED COLLECTIVE</u>               |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>JANUS HENDERSON</u>                   |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>43-1804048-003</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2028600955</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT ACWI EX-US IDX DC</u>                 |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u> |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-117</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1761386864</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT AGGREG BOND INDEX</u>                 |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u> |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-088</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1498641745</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT RUSSEL 2000 INDEX</u>                 |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u> |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>45-6138589-107</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1021123145</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK GOV ST INVESTMENT</u>          |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK</u>                         |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>32-0174431-001</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>736636894</u>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>OAKMARK GLOBAL</u>                       |                               |                                                                                                                       |
| <b>b</b> Name of sponsor of entity listed in (a): <u>HARRIS ASSOCIATES</u>                 |                               |                                                                                                                       |
| <b>c</b> EIN-PN <u>27-4432852-003</u>                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>          |

**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

**Part II Information on Participating Plans (to be completed by DFEs)**

(Complete as many entries as needed to report all participating plans)

**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                              |                                                                                                          |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).<br><br><b>► File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection</b> |
| For calendar plan year 2019 or fiscal plan year beginning <b>01/01/2019</b> and ending <b>12/31/2019</b>                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                                          |
| <b>A</b> Name of plan<br><b>RAYTHEON SAVINGS AND INVESTMENT PLAN</b>                                                                                                                                                                                                     | <b>B</b> Three-digit plan number (PN) <b>►</b>                                                                                                                                                                                                                               | <b>026</b>                                                                                               |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>RAYTHEON COMPANY</b>                                                                                                                                                                                 | <b>D</b> Employer Identification Number (EIN)<br><b>95-1778500</b>                                                                                                                                                                                                           |                                                                                                          |

| Part I Asset and Liability Statement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                 |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>1</b> Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. <b>Round off amounts to the nearest dollar.</b> MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions. |                 |                       |                 |
| Assets                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                 | (a) Beginning of Year | (b) End of Year |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>       |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                 |                       |                 |
| <b>(1)</b> Employer contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>1b(3)</b>    | 50647759              | 27362666        |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(1)</b>    |                       |                 |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>    |                       |                 |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b> |                       |                 |
| <b>(B)</b> All other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1c(3)(B)</b> |                       |                 |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b> |                       |                 |
| <b>(B)</b> Common.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(4)(B)</b> |                       |                 |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(8)</b>    | 212750362             | 211686325       |
| <b>(9)</b> Value of interest in common/collective trusts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(9)</b>    | 6561552007            | 10712073408     |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(13)</b>   | 6391041646            | 5237637221      |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(15)</b>   | 2448897544            | 2553534018      |

|                    |                                                                  | (a) Beginning of Year   | (b) End of Year |
|--------------------|------------------------------------------------------------------|-------------------------|-----------------|
| <b>1d</b>          | Employer-related investments:                                    |                         |                 |
| (1)                | Employer securities .....                                        | <b>1d(1)</b> 1596071707 | 2127734949      |
| (2)                | Employer real property .....                                     | <b>1d(2)</b>            |                 |
| <b>e</b>           | Buildings and other property used in plan operation .....        | <b>1e</b>               |                 |
| <b>f</b>           | Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b> 17260961025   | 20870028587     |
| <b>Liabilities</b> |                                                                  |                         |                 |
| <b>g</b>           | Benefit claims payable .....                                     | <b>1g</b>               |                 |
| <b>h</b>           | Operating payables .....                                         | <b>1h</b>               |                 |
| <b>i</b>           | Acquisition indebtedness .....                                   | <b>1i</b>               |                 |
| <b>j</b>           | Other liabilities .....                                          | <b>1j</b> 17281720      | 19710670        |
| <b>k</b>           | Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> 17281720      | 19710670        |
| <b>Net Assets</b>  |                                                                  |                         |                 |
| <b>l</b>           | Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b> 17243679305   | 20850317917     |

**Part II Income and Expense Statement**

**2** Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

|          |                                                                                                        | (a) Amount                | (b) Total  |
|----------|--------------------------------------------------------------------------------------------------------|---------------------------|------------|
| <b>a</b> | <b>Contributions:</b>                                                                                  |                           |            |
| (1)      | Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> 357379114 |            |
|          | <b>(B)</b> Participants .....                                                                          | <b>2a(1)(B)</b> 823253696 |            |
|          | <b>(C)</b> Others (including rollovers) .....                                                          | <b>2a(1)(C)</b>           |            |
| (2)      | Noncash contributions .....                                                                            | <b>2a(2)</b>              |            |
| (3)      | Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>              | 1180632810 |
| <b>b</b> | <b>Earnings on investments:</b>                                                                        |                           |            |
| (1)      | Interest:                                                                                              |                           |            |
|          | <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....   | <b>2b(1)(A)</b>           |            |
|          | <b>(B)</b> U.S. Government securities .....                                                            | <b>2b(1)(B)</b>           |            |
|          | <b>(C)</b> Corporate debt instruments .....                                                            | <b>2b(1)(C)</b>           |            |
|          | <b>(D)</b> Loans (other than to participants) .....                                                    | <b>2b(1)(D)</b>           |            |
|          | <b>(E)</b> Participant loans .....                                                                     | <b>2b(1)(E)</b> 9351986   |            |
|          | <b>(F)</b> Other .....                                                                                 | <b>2b(1)(F)</b> 308071467 |            |
|          | <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                          | <b>2b(1)(G)</b>           | 317423453  |
| (2)      | Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b>           |            |
|          | <b>(B)</b> Common stock .....                                                                          | <b>2b(2)(B)</b>           |            |
|          | <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                              | <b>2b(2)(C)</b>           |            |
|          | <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....              | <b>2b(2)(D)</b>           | 0          |
| (3)      | Rents .....                                                                                            | <b>2b(3)</b>              |            |
| (4)      | Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b>           |            |
|          | <b>(B)</b> Aggregate carrying amount (see instructions) .....                                          | <b>2b(4)(B)</b>           |            |
|          | <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....              | <b>2b(4)(C)</b>           | 0          |
| (5)      | Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b>           |            |
|          | <b>(B)</b> Other .....                                                                                 | <b>2b(5)(B)</b>           |            |
|          | <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....     | <b>2b(5)(C)</b>           | 0          |

|                                                                                                 |        | (a) Amount | (b) Total  |
|-------------------------------------------------------------------------------------------------|--------|------------|------------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | 2b(6)  |            | 1822575143 |
| (7) Net investment gain (loss) from pooled separate accounts .....                              | 2b(7)  |            |            |
| (8) Net investment gain (loss) from master trust investment accounts .....                      | 2b(8)  |            |            |
| (9) Net investment gain (loss) from 103-12 investment entities .....                            | 2b(9)  |            |            |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | 2b(10) |            | 1059169410 |
| c Other income .....                                                                            | 2c     |            | 766373585  |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 5146174401 |

**Expenses**

|                                                                                      |       |            |            |
|--------------------------------------------------------------------------------------|-------|------------|------------|
| e Benefit payment and payments to provide benefits:                                  |       |            |            |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) | 1530341692 |            |
| (2) To insurance carriers for the provision of benefits .....                        | 2e(2) |            |            |
| (3) Other .....                                                                      | 2e(3) |            |            |
| (4) Total benefit payments. Add lines 2e(1) through (3) .....                        | 2e(4) |            | 1530341692 |
| f Corrective distributions (see instructions) .....                                  | 2f    |            |            |
| g Certain deemed distributions of participant loans (see instructions) .....         | 2g    |            |            |
| h Interest expense .....                                                             | 2h    |            |            |
| i Administrative expenses: (1) Professional fees .....                               | 2i(1) |            |            |
| (2) Contract administrator fees .....                                                | 2i(2) |            |            |
| (3) Investment advisory and management fees .....                                    | 2i(3) |            |            |
| (4) Other .....                                                                      | 2i(4) | 9194097    |            |
| (5) Total administrative expenses. Add lines 2i(1) through (4) .....                 | 2i(5) |            | 9194097    |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |            | 1539535789 |

**Net Income and Reconciliation**

|                                                          |       |  |            |
|----------------------------------------------------------|-------|--|------------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 3606638612 |
| l Transfers of assets:                                   |       |  |            |
| (1) To this plan .....                                   | 2l(1) |  |            |
| (2) From this plan .....                                 | 2l(2) |  |            |

**Part III Accountant's Opinion**

**3** Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

**a** The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

**b** Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☐ Yes ☒ No

**c** Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: PRICEWATERHOUSECOOPERS LLP

(2) EIN: 13-4008324

**d** The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

**Part IV Compliance Questions**

**4** CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

**a** Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) .....

**b** Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) .....

|    | Yes | No | Amount |
|----|-----|----|--------|
| 4a |     | X  |        |
| 4b |     | X  |        |

|                                                                                                                                                                                                                               | Yes | No | Amount   |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|----------|
| <b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) .....                                          |     |    |          |
| <b>4c</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....                                |     |    |          |
| <b>4d</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | X   |    | 20000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       |     | X  |          |
| <b>4f</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?.....                                                     |     |    |          |
| <b>4g</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....                                           |     |    |          |
| <b>4h</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | X   |    |          |
| <b>4i</b>                                                                                                                                                                                                                     | X   |    |          |
| <b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.) ..... |     |    |          |
| <b>4j</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           |     |    |          |
| <b>4k</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?.....                                                                                                                                             |     |    |          |
| <b>4l</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  |     |    |          |
| <b>4m</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. ....                                      |     |    |          |
| <b>4n</b>                                                                                                                                                                                                                     |     |    |          |

**5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No  
If "Yes," enter the amount of any plan assets that reverted to the employer this year \_\_\_\_\_.

**5b** If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

| 5b(1) Name of plan(s) | 5b(2) EIN(s) | 5b(3) PN(s) |
|-----------------------|--------------|-------------|
|                       |              |             |
|                       |              |             |
|                       |              |             |
|                       |              |             |
|                       |              |             |

**5c** If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ..... ☐ Yes ☐ No ☐ Not determined  
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year \_\_\_\_\_. (See instructions.)

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                             |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE R</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Retirement Plan Information</b><br><br>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

|                                                                                          |                                                                    |
|------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>RAYTHEON SAVINGS AND INVESTMENT PLAN</u>                     | <b>B</b> Three-digit plan number (PN) ▶<br><u>026</u>              |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><u>RAYTHEON COMPANY</u> | <b>D</b> Employer Identification Number (EIN)<br><u>95-1778500</u> |

|               |                      |
|---------------|----------------------|
| <b>Part I</b> | <b>Distributions</b> |
|---------------|----------------------|

All references to distributions relate only to payments of benefits during the plan year.

|                                                                                                                                                                                                                                                                    |          |          |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|----------|
| <b>1</b> Total value of distributions paid in property other than in cash or the forms of property specified in the instructions .....                                                                                                                             | <b>1</b> | <u>0</u> |
| <b>2</b> Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):<br><br>EIN(s): <u>04-6568107</u> |          |          |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                   |          |          |
| <b>3</b> Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                                   | <b>3</b> |          |

|                |                                                                                                                                                                               |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part II</b> | <b>Funding Information</b> (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.) |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                             |                              |                             |                              |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|------------------------------|
| <b>4</b> Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....                                                                                                                                                                                                                                        | <input type="checkbox"/> Yes | <input type="checkbox"/> No | <input type="checkbox"/> N/A |
| If the plan is a defined benefit plan, go to line 8.                                                                                                                                                                                                                                                                                                        |                              |                             |                              |
| <b>5</b> If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule. |                              |                             |                              |
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                              | <b>6a</b>                    |                             |                              |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....                                                                                                                                                                                                                                                                  | <b>6b</b>                    |                             |                              |
| <b>c</b> Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) .....                                                                                                                                                                                                            | <b>6c</b>                    |                             |                              |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                               |                              |                             |                              |
| <b>7</b> Will the minimum funding amount reported on line 6c be met by the funding deadline? .....                                                                                                                                                                                                                                                          | <input type="checkbox"/> Yes | <input type="checkbox"/> No | <input type="checkbox"/> N/A |
| <b>8</b> If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? .....                                                                                 | <input type="checkbox"/> Yes | <input type="checkbox"/> No | <input type="checkbox"/> N/A |

|                 |                   |
|-----------------|-------------------|
| <b>Part III</b> | <b>Amendments</b> |
|-----------------|-------------------|

|                                                                                                                                                                                                                             |                                   |                                   |                               |                             |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|-----------------------------|
| <b>9</b> If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box ..... | <input type="checkbox"/> Increase | <input type="checkbox"/> Decrease | <input type="checkbox"/> Both | <input type="checkbox"/> No |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|-----------------------------|

|                |                                                                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part IV</b> | <b>ESOPs</b> (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part. |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                              |                              |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|
| <b>10</b> Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....                                                      | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| <b>11 a</b> Does the ESOP hold any preferred stock? .....                                                                                                                                    | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| <b>b</b> If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |
| <b>12</b> Does the ESOP hold any stock that is not readily tradable on an established securities market? .....                                                                               | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2019  
v. 190130

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

**13** Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

**a** Name of contributing employer

**b** EIN

**c** Dollar amount contributed by employer

**d** Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_

**e** Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): \_\_\_\_\_

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

**a** The current year .....

**b** The plan year immediately preceding the current plan year .....

**c** The second preceding plan year .....

**14a****14b****14c**

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

**a** The corresponding number for the plan year immediately preceding the current plan year .....

**b** The corresponding number for the second preceding plan year .....

**15a****15b**

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

**a** Enter the number of employers who withdrew during the preceding plan year .....

**b** If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers .....

**16a****16b**

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. .... ☐

**Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans**

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment .... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) through (c)

- a** Enter the percentage of plan assets held as:

Stock: \_\_\_\_\_% Investment-Grade Debt: \_\_\_\_\_% High-Yield Debt: \_\_\_\_\_% Real Estate: \_\_\_\_\_% Other: \_\_\_\_\_%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate line 19(b)?

☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): \_\_\_\_\_

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

- a** Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

- b** If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation \_\_\_\_\_

# **Raytheon Savings and Investment Plan**

**Financial Statements and Supplemental Schedule**

**To Accompany 2019 Form 5500**

**Annual Report of Employee Benefit Plan**

**Under Employee Retirement Income Security Act of 1974**

**December 31, 2019 and 2018**

**Raytheon Savings and Investment Plan**

**Table of Contents to Financial Statements and Supplemental Schedule  
December 31, 2019 and 2018**

|                                                                      | Page(s)                   |
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| <b><u>Report of Independent Auditors</u></b>                         | <u><a href="#">1</a></u>  |
| <b>Financial Statements</b>                                          |                           |
| <u>Statements of Net Assets Available for Benefits</u>               | <u><a href="#">3</a></u>  |
| <u>Statement of Changes in Net Assets Available for Benefits</u>     | <u><a href="#">4</a></u>  |
| <u>Notes to Financial Statements</u>                                 | <u><a href="#">5</a></u>  |
| <b>Supplemental Schedule*</b>                                        |                           |
| <u>Schedule H, Line 4i- Schedule of Assets (Held at End of Year)</u> | <u><a href="#">13</a></u> |

\* Other supplemental schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.



## **Report of Independent Auditors**

To the Administrator of Raytheon Savings and Investment Plan

We have audited the accompanying financial statements of Raytheon Savings and Investment Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2019 and 2018, and the related statement of changes in net assets available for benefits for the year ended December 31, 2019, and the related notes to the financial statements.

### ***Management's Responsibility for the Financial Statements***

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

### ***Auditors' Responsibility***

Our responsibility is to express an opinion on the financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on our judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, we consider internal control relevant to the entity's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

### ***Opinion***

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2019 and 2018 and the changes in net assets available for benefits for the year ended December 31, 2019, in accordance with accounting principles generally accepted in the United States of America.

### ***Other Matter***

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedule of assets (held at end of year) as of December 31, 2019 is presented for the purpose of additional analysis and is not a required part of the financial statements but is supplementary



information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves and other additional procedures, in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

*PricewaterhouseCoopers LLP*

June 12, 2020

**Raytheon Savings and Investment Plan**  
**Statements of Net Assets Available for Benefits**  
**December 31, 2019 and 2018**

|                                                                          | <b>2019</b>                     | 2018                            |
|--------------------------------------------------------------------------|---------------------------------|---------------------------------|
| <b>Assets</b>                                                            |                                 |                                 |
| Total investments at fair value (Notes 2 and 3)                          | <b>\$ 18,790,792,949</b>        | \$ 15,140,986,416               |
| Fully benefit-responsive investment contracts at contract value (Note 4) | <b>1,840,186,647</b>            | 1,856,576,488                   |
| Receivables                                                              |                                 |                                 |
| Notes receivable from participants                                       | <b>211,686,325</b>              | 212,750,362                     |
| Receivables for securities sold                                          | <b>12,564,051</b>               | 8,022,483                       |
| Accrued investment income and other receivables                          | <b>14,798,615</b>               | 42,625,276                      |
| Total receivables                                                        | <b>239,048,991</b>              | 263,398,121                     |
| Total assets                                                             | <b>20,870,028,587</b>           | 17,260,961,025                  |
| <b>Liabilities</b>                                                       |                                 |                                 |
| Payable for securities purchased                                         | <b>16,216,796</b>               | 14,418,775                      |
| Accrued investment expenses and other payables                           | <b>3,493,874</b>                | 2,862,945                       |
| Total liabilities                                                        | <b>19,710,670</b>               | 17,281,720                      |
| Net assets available for benefits                                        | <b><u>\$ 20,850,317,917</u></b> | <b><u>\$ 17,243,679,305</u></b> |

The accompanying notes are an integral part of these financial statements.

**Raytheon Savings and Investment Plan**  
**Statement of Changes in Net Assets Available for Benefits**  
**Year Ended December 31, 2019**

|                                                                | 2019                            |
|----------------------------------------------------------------|---------------------------------|
| <b>Additions to net assets attributable to:</b>                |                                 |
| Net appreciation of investments (Notes 2 and 3)                | \$ 3,647,215,884                |
| Interest and dividends                                         | 308,071,467                     |
| Interest income on notes receivable from participants (Note 2) | 9,351,986                       |
| Other revenue (Note 5)                                         | 902,254                         |
| Contributions                                                  |                                 |
| Employee contributions                                         | 823,253,696                     |
| Employer contributions                                         | 357,379,114                     |
|                                                                | <u>1,180,632,810</u>            |
| Total additions                                                | <u>5,146,174,401</u>            |
| <b>Deductions from net assets attributable to:</b>             |                                 |
| Distributions to participants                                  | \$ 1,530,341,692                |
| Administrative expenses                                        | <u>9,194,097</u>                |
| Total deductions                                               | <u>1,539,535,789</u>            |
| Increase in net assets available for benefits                  | 3,606,638,612                   |
| Net assets, beginning of year                                  | <u>17,243,679,305</u>           |
| Net assets, end of year                                        | <u><u>\$ 20,850,317,917</u></u> |

The accompanying notes are an integral part of these financial statements.

## **Raytheon Savings and Investment Plan**

### **Notes to Financial Statements**

**December 31, 2019 and 2018**

#### **1. Description of Plan**

The following description of the Raytheon Savings and Investment Plan (the "Plan") provides only general information. Participants should refer to the Plan documents for a complete description of the Plan's provisions.

##### **General**

The Plan is a defined contribution plan covering the majority of employees of Raytheon Company (the "Company" or the "Plan Sponsor"). Most employees are immediately eligible to enroll in the Plan on the first day of service. The purpose of the Plan is to provide participants with a tax-effective means of meeting both short-term and long-term investment objectives. The portion of the Plan that is invested in employer stock is an employee stock ownership plan ("ESOP") that is intended to constitute a stock bonus plan as defined in the Internal Revenue Code of 1986 (the "Code") and that includes a cash or deferred arrangement. The remaining portion of the Plan is a profit-sharing plan that includes a cash or deferred arrangement. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA"). The Plan's investments are held in the Raytheon Savings and Investment Plan Trust (the "Trust"). Amounts held in a participant's account are invested at the direction of the participant among the investment options made available under the Plan.

On April 3, 2020 (the "Merger Date"), the Company became a wholly-owned subsidiary of Raytheon Technologies Corporation ("RTC"). Prior to the Merger Date, the Plan's Coordinating Investment Fiduciary (who was appointed by the Company's Investment Committee) was responsible for determining the investment options available under the Plan, except that the Company's Investment Committee (which was appointed by the Company's Chief Executive Officer) was responsible for making determinations regarding the investment option that invested in common stock of the Company (the "Raytheon Stock Fund"). Before the Merger Date, the portion of the Plan that is an ESOP was invested in Raytheon Company common stock.

Upon the Merger Date, each share of common stock of Raytheon Company issued and outstanding immediately prior to the effective time was converted into the right to receive 2.3348 shares of RTC common stock (and, if applicable, cash in lieu of fractional shares), less any applicable withholding taxes, and the Raytheon Stock Fund was converted into the Raytheon Technologies Stock Fund, which invests in common stock of RTC. From and after the Merger Date, the Raytheon Technologies Defined Contribution Investment Committee (which is appointed by the Raytheon Technologies Pension Administration and Investment Committee) is responsible for determining the investment options available under the Plan (including determinations regarding the Raytheon Technologies Stock Fund). Effective on and after the Merger Date, the portion of the plan that is an ESOP is invested in RTC common stock.

##### **Contributions and Deferrals**

Eligible employees may contribute to the Plan up to 50% of their compensation, as defined in the Plan document. The Code limits eligible compensation the Plan may take into account to \$280,000 for the 2019 plan year. Employee contributions, including rollovers, are invested based on participant investment elections. For 2019, the annual employee pretax elective deferral contributions for a participant cannot exceed \$19,000, except for catch-up contributions. Participants also may make after tax contributions, but total employee (pretax and after tax) contributions and employer contributions may not exceed \$56,000 for the 2019 plan year, except for catch-up contributions. A participant who is eligible to make elective pretax contributions and is at least age 50 by the end of 2019 may make pretax catch-up contributions up to \$6,000. Participants may also make after tax Roth 401(k) contributions, which are aggregated with pretax contributions for purposes of the limits on contributions.

For most new employees, for the first five consecutive years of service, the Company matches 100% of the first 3% of eligible compensation that a participant contributes to the Plan each pay period. After the first five consecutive years of service, the Company matches 100% of the first 4% of eligible compensation. Matching Company contributions are made in cash and are invested based on the investment allocation elected by each participant.

Eligible employees hired or rehired on or after January 1, 2007 participate in the Retirement Income Savings Program ("RISP") (subject to the terms of any applicable collective bargaining agreements), in addition to having the right to participate in the other features of the Plan. Most employees hired after December 31, 2009 have a one-year waiting period for participation in RISP. Under RISP, the Company contributes a percentage of each RISP-eligible participant's compensation to the participant's RISP account in the Plan. The percentage contribution varies according to a schedule based on the participant's age at the most recent date of hire, years of service since the most recent date of hire and whether the participant's most recent date of hire was before or after December 31, 2009.

## **Raytheon Savings and Investment Plan**

### **Notes to Financial Statements**

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Participants may invest contributions in increments of 1% in any combination of investment options available, subject to percentage limitations applicable to some funds. The investment options range from investments with an emphasis on preservation of capital to equity investments with an emphasis on capital gains. The underlying investments include investment contracts, registered investment companies, common collective trusts, Raytheon Company common stock, fixed income securities and other investments including a self-directed brokerage account.

#### **Participant Accounts**

Each participant account is credited with the participant's contributions, the Company's contributions and an allocation of Plan earnings (losses). The allocation of Plan earnings (losses) is based on the participant's account balance and the elected investment allocation. Administrative expenses payable by the Plan are either directly charged to participant accounts or are paid from the forfeiture account, by the Company, or from credits the Plan receives under the agreement with its record keeper, Fidelity Workplace Services LLC ("FWS"), which is an affiliate of the Plan's Trustee, Fidelity Management Trust Company ("FMTC" or the "Trustee").

Participants are not permitted to make a direct exchange from the Raytheon Fixed Income Fund (the "Fixed Income Fund"), a stable value fund specifically managed for the Plan, into a competing fund (such as a money market fund). Investors who wish to move money from the Fixed Income Fund to a competing fund must first make an exchange from the Fixed Income Fund to a non-competing fund for 90 days. After 90 days, participants may exchange from a non-competing fund into a competing fund.

#### **Vesting**

With the exception of RISP participants and certain union groups, all employee and most employer contributions and earnings (losses) thereon are immediately 100% vested for each participant who performs an hour of service on or after January 1, 1999. Most RISP participants become 100% vested in the employer RISP contributions after three years of service. Forfeitures of the non-vested portions of terminated participants' accounts are available to reduce Company contributions and pay administrative expenses. At December 31, 2019 and 2018, unallocated Plan forfeitures were \$1,405,338 and \$97,913, respectively. For the year ended December 31, 2019, forfeitures of \$1,480,481 were used to reduce Company contributions and pay administrative expenses.

#### **Notes Receivable from Participants**

A participant may borrow a portion of the balance in the participant's account, other than the RISP account, subject to certain restrictions. The maximum amount of a loan is the lesser of one-half of the participant's vested account balance or \$50,000, minus the participant's highest outstanding loan balance over the previous 12 months. The minimum loan is \$500. Loans are secured by the balance in the participant's account and bear interest equal to the prime rate published in *The Wall Street Journal* on the last business day of the calendar quarter preceding the calendar quarter in which the loan is made. Loans must be repaid over a period of up to five years, except that if the loan is used to acquire the participant's principal residence, the repayment period may extend up to 15 years. Loan payments and interest payments are credited to the participant's account based on the participant's current investment election. At both December 31, 2019 and 2018, the interest rates on the outstanding loans ranged from approximately 3.25% to 9.50%.

#### **Payment of Benefits**

A participant may make certain in-service withdrawals including all or a portion of participant after tax contributions, and any rollover contributions and related earnings at any time, and all or a portion of participant pretax contributions, employer contributions and related earnings upon attainment of age 59 ½. Participants who have not reached age 59 ½ but who have participated in the Plan for five years or more may take withdrawals of their company matching contributions. For reasons of financial hardship, a participant may withdraw all or a portion of participant pretax contributions and related earnings subject to a reduction in the maximum participant contribution rate for the next six months. On termination of employment, a participant with a vested balance less than \$1,000 will receive a lump-sum distribution unless the participant elects to defer distribution. If the vested balance is in excess of \$1,000, a partial or lump-sum distribution can be requested at any time. If no distribution is requested the terminated participant will receive annual statutory distributions starting in the year in which the participant reaches the age of 70 ½, or the year of termination if later. The participant may elect to defer this initial payment until April 1 of the following year. Any excess over the annual statutory distributions may be deferred until the participant's death.

Participants who have investments in the Raytheon Stock Fund, which is primarily comprised of Raytheon Company common stock may elect to reinvest dividends within the Plan or, if vested, receive dividends in cash. Any dividends received in cash by participants will be subject to taxes in the year of receipt. Of the \$28,379,116 in dividends earned by the Raytheon Stock Fund in 2019, \$799,097 was received in cash by participants who elected the cash payment option.

## **Raytheon Savings and Investment Plan**

### **Notes to Financial Statements**

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## **2. Summary of Significant Accounting Policies**

### **Basis of Accounting**

The accompanying financial statements are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP").

### **Use of Estimates**

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of net assets and liabilities and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from the estimates included in the financial statements.

### **Investment Valuation and Income Recognition**

Fully benefit-responsive investment contracts ("FBRICs") are reported at contract value, which is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. The Plan invests in FBRICs through the Fixed Income Fund.

Plan investments, other than FBRICs, are stated at fair value. See Note 3 for discussion of fair value measurements.

Security transactions are recorded on the trade date. Payables and receivables for outstanding purchases and sales represent trades which have occurred but have not yet settled and are recorded on the statements of net assets available for benefits.

Dividend income is recorded on the ex-dividend date. Income from other investments is recorded as earned on an accrual basis.

The Plan presents in the statement of changes in net assets available for benefits the net appreciation (depreciation) in the fair value of its investments, excluding FBRICs, which consists of the realized gains (losses) and the unrealized appreciation (depreciation) on those investments.

### **Notes Receivable from Participants**

Notes receivable from participants are measured at their unpaid principal balance plus any accrued interest. No allowance for credit losses have been recorded as of December 31, 2019 or 2018. Participant loans that are classified as delinquent during the period are treated as distributions in that period based upon the terms of the Plan document.

### **Payment of Benefits**

Benefits are recorded when paid.

### **Administrative Expenses**

Expenses of administering the Plan such as loan processing, legal fees and other administrative fees are charged directly or indirectly to participant accounts. Those expenses of administering the Plan that are not charged to participant accounts are paid by the forfeiture account, by the Company, or from credits the Plan receives under the agreement with its record keeper, FWS.

### **Subsequent Events**

The Plan has evaluated subsequent events through the time of filing this Form 11-K with the Securities and Exchange Commission.

### **Accounting Standards**

In August 2018, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") 2018-13, *Fair Value Measurement: Disclosure Framework-Changes to the Disclosure Requirements for Fair Value Measurement ("Topic 820")*, which eliminates the disclosure requirement of the amount of and reasons for transfers between Level 1 and Level 2 of the fair value hierarchy and modifies certain disclosure requirements related to Level 3 recurring and nonrecurring fair value measurements. The new standard is effective for fiscal years, and interim periods within those fiscal years, beginning after December 15, 2019, with early adoption permitted. The Plan intends to adopt the standard on the effective date of January 1, 2020. The Plan does not expect the standard to have a material impact on its financial statements or disclosures.

Other new pronouncements issued but not effective until after December 31, 2019 are not expected to have a material impact on the Plan's financial statements or disclosures.

## Raytheon Savings and Investment Plan

### Notes to Financial Statements

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### 3. Fair Value Measurements

The accounting standard for fair value measurements provides a framework for measuring fair value and requires expanded disclosures regarding fair value measurements. Fair value is defined as the price that would be received for an asset or the exit price that would be paid to transfer a liability in the principal or most advantageous market in an orderly transaction between market participants on the measurement date. This accounting standard established a fair value hierarchy, which requires an entity to maximize the use of observable inputs, where available. The following summarizes the three levels of inputs required:

- Level 1:** Quoted prices in active markets for identical assets or liabilities.
- Level 2:** Observable inputs, other than Level 1 prices, such as quoted prices for similar assets or liabilities; quoted prices in markets that are not active; or other inputs that are observable or that we corroborate with observable market data for substantially the full term of the related assets or liabilities.
- Level 3:** Unobservable inputs supported by little or no market activity that are significant to the fair value of the assets or liabilities.

A financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. Certain investments that are measured at fair value using the net asset value per share ("NAV"), or its equivalent, practical expedient have not been classified in the fair value hierarchy.

Following is a description of valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2019 or 2018.

Investments in registered investment companies are valued at the closing net asset value reported on the last business day of the year. Investments in securities traded on a national securities exchange are valued at the exchange traded close.

The self-directed brokerage account is reported as a single type investment. Investments in the self-directed brokerage account consist of registered investment companies and exchange traded funds. These investments are valued in line with the fair value measurement levels described above.

The Plan invests in common collective trusts ("CCT") which are valued at the net asset value of the CCT. The NAV, as provided by the CCT's trustee or custodian, is net of fees and is based on the fair value of the underlying investments held by the CCT less its liabilities. Participant transactions (purchases and sales) may occur daily. If the Plan were to initiate a full redemption of the CCT, the CCT's trustee reserves the right to temporarily delay withdrawal from the trust in order to ensure that securities liquidations will be carried out in an orderly business manner.

For the years ended December 31, 2019 and 2018, there were no significant transfers between Levels 1 and 2 and no transfers into or out of Level 3.

The following tables set forth the investment assets of the Plan that were measured at fair value on a recurring basis by level within the fair value hierarchy.

| Fair Value of Investment Assets as of 12/31/2019 |                          |                         |             |             |                                        |
|--------------------------------------------------|--------------------------|-------------------------|-------------|-------------|----------------------------------------|
|                                                  | Total                    | Level 1                 | Level 2     | Level 3     | Not Subject To Leveling <sup>(1)</sup> |
| Registered investment companies                  | \$ 5,237,637,221         | \$ 5,237,637,221        | \$ —        | \$ —        | \$ —                                   |
| Self-directed brokerage account                  | 713,347,371              | 713,347,371             | —           | —           | —                                      |
| Raytheon Company common stock                    | 2,127,734,949            | 2,127,734,949           | —           | —           | —                                      |
| Common collective trusts                         | 10,712,073,408           | —                       | —           | —           | 10,712,073,408                         |
| <b>Total investments at fair value</b>           | <b>\$ 18,790,792,949</b> | <b>\$ 8,078,719,541</b> | <b>\$ —</b> | <b>\$ —</b> | <b>\$ 10,712,073,408</b>               |

## Raytheon Savings and Investment Plan

### Notes to Financial Statements

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|                                 | Fair Value of Investment Assets as of 12/31/2018 |                  |         |         |                                        |
|---------------------------------|--------------------------------------------------|------------------|---------|---------|----------------------------------------|
|                                 | Total                                            | Level 1          | Level 2 | Level 3 | Not Subject To Leveling <sup>(1)</sup> |
| Registered investment companies | \$ 6,391,041,646                                 | \$ 6,391,041,646 | \$ —    | \$ —    | \$ —                                   |
| Self-directed brokerage account | 592,321,056                                      | 592,321,056      | —       | —       | —                                      |
| Raytheon Company common stock   | 1,596,071,707                                    | 1,596,071,707    | —       | —       | —                                      |
| Common collective trusts        | 6,561,552,007                                    | —                | —       | —       | 6,561,552,007                          |
| Total investments at fair value | \$ 15,140,986,416                                | \$ 8,579,434,409 | \$ —    | \$ —    | \$ 6,561,552,007                       |

(1) Certain investments that are measured at fair value using the net asset value per share (or its equivalent) practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the statements of net assets available for benefits.

#### 4. Fully Benefit-Responsive Investment Contracts ("FBRICs")

For the plan years ended December 31, 2019 and 2018, the Plan included the Fixed Income Fund, which held FBRICs issued by American General Life Insurance Company, JP Morgan Chase Bank, Prudential Insurance Company of America, State Street Bank and Trust Company and Transamerica Premier Life Insurance Company. For the plan year ended December 31, 2019, the Fixed Income Fund also held FBRICs issued by Pacific Life Insurance Company. These FBRIC issuers are collectively referred to as the "FBRIC Providers."

The FBRICs make up the Synthetic Guaranteed Investment Contracts ("Synthetic GICs") and are designed to decrease volatility by providing the Fixed Income Fund with the ability to execute certain participant transactions at contract value through the use of FBRICs. Under the FBRICs, there is no immediate recognition of gains and losses on the Fixed Income Fund's investments. Instead gains and losses are recognized over time by periodically adjusting the interest rates credited to the Fixed Income Fund. This allows the Fixed Income Fund to credit a fixed interest rate for stated periods of time on investments which are subject to FBRICs.

Income from the FBRICs is reported net of administrative expenses. Participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment at contract value with certain restrictions related to the transfer of funds into a competing investment option. The Plan considers such factors as the benefit responsiveness of the investment contracts, the ability of the parties to the contracts to perform in accordance with the terms of the contracts and the likelihood of default by an issuer of an investment security in evaluating the components of the FBRICs.

The FBRICs accrue interest using a formula embedded in the contract called the "crediting rate." The FBRICs use the crediting rate formula to convert market value changes in the FBRICs' assets into income distributions in order to minimize the difference between the market and contract value of the FBRICs' assets over time. Using the crediting rate formula, an estimated future market value is calculated by compounding the Fixed Income Fund's current market value at the Fixed Income Fund's current yield to maturity for a period equal to the Fixed Income Fund's duration. The crediting rate is the discount rate that equates estimated future market value with the Fixed Income Fund's current contract value. The crediting rate is most impacted by the change in the annual effective yield to maturity of the underlying securities, but is also affected by the differential between the contract value and the market value of the wrapped investments. The difference is amortized over the duration of the investments. The magnitude of the impact of the contract value and the market value differential to the crediting rate is affected by the length of time between the reset period and the duration of the investments. Crediting rates are reset monthly. The FBRICs provide a guarantee that the crediting rate will not fall below 0%. Events disqualifying an underlying investment from being wrapped include, but are not limited to, bankruptcy, default or restricted liquidity of the security issuer.

The crediting rate, and hence the Fixed Income Fund's return, may be affected by many factors, including purchases and redemptions by participants. The precise impact on the Fixed Income Fund depends on whether the market value of the wrapped assets is higher or lower than the contract value of those assets. If the Fixed Income Fund experiences significant redemptions when the market value is below the contract value, the Fixed Income Fund's yield may be reduced significantly, to a level that is not competitive with other investment options. This may result in additional redemptions, which would tend to lower the crediting rate further. If redemptions continued, the Fixed Income Fund's yield could be reduced to zero. If redemptions continued thereafter, the Fixed

## **Raytheon Savings and Investment Plan**

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Income Fund might have insufficient assets to meet redemption requests, at which point the Fixed Income Fund would require payments from the FBRICs Providers to pay further participant redemptions.

The Fixed Income Fund and the FBRICs purchased by the Fixed Income Fund are designed to pay all participant-initiated transactions at contract value. Participant-initiated transactions are those transactions allowed by the Plan (typically this would include withdrawals for benefits, loans or transfers to non-competing investment options within the Plan). However, the FBRICs limit the ability of the Fixed Income Fund to transact at contract value upon the occurrence of certain events. At this time, management believes the occurrence of any of these events is not probable. These events include:

1. The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Code.
2. The establishment of a defined contribution plan that competes with the Plan for employee contributions.
3. Any substantive modification of the Plan or the administration of the Plan that is not consented to by the FBRIC Provider.
4. Complete or partial termination of the Plan.
5. Any known change in law, regulation or administrative ruling applicable to the Plan that could have a material adverse effect on the Fixed Income Fund's cash flow.
6. Any communication given to participants by the Plan Sponsor or any other Plan fiduciary that is designed to induce or influence participants not to invest in the Fixed Income Fund or to transfer assets out of the Fixed Income Fund.
7. Exclusion of a material group of previously eligible employees from eligibility in the Plan.
8. Any material early retirement program, group termination, group layoff, facility closing or similar program.
9. Any transfer of assets from the Fixed Income Fund directly to a competing option.
10. Bankruptcy of the Plan Sponsor or other Plan Sponsor events which cause a significant withdrawal from the Plan.

A FBRIC Provider may terminate a FBRIC at any time. In the event that the market value of the Fixed Income Fund's wrapped assets is below their contract value at the time of such termination, the Trustee may elect to keep the FBRIC in place until such time as the market value of the Fixed Income Fund's wrapped assets is equal to their contract value. A FBRIC Provider may also terminate a FBRIC if FMTC's investment management authority over the Fixed Income Fund is limited or terminated, as well as if all of the terms of the FBRIC fail to be met. In the event that the market value of the Fixed Income Fund's wrapped assets is below their contract value at the time of such termination, the terminating FBRIC Provider would not be required to make a payment to the Fixed Income Fund.

FBRICs generally impose conditions on both the Plan and the FBRIC Provider. If an event of default occurs and is not cured, the non-defaulting party may terminate the FBRIC. The following may cause the Plan to be in default: a breach of material obligation under the contract; a material misrepresentation; or a material amendment to the Plan agreement. The FBRIC Provider may be in default if it: breaches a material obligation under the FBRIC; makes a material misrepresentation; has a decline in its long-term credit rating below a threshold set forth in the FBRIC; or is acquired or reorganized and the successor issuer does not satisfy the investment or credit guidelines applicable to issuers. The FBRIC Providers' ability to meet their contractual obligations under the respective FBRICs may be affected by future economic and regulatory developments in the insurance and banking industries. If, in the event of default of a FBRIC Provider, the Plan was unable to obtain a replacement FBRIC, withdrawing participants may experience losses if the value of the Fixed Income Fund's assets no longer covered by the FBRIC is below contract value. The Plan may seek to add additional issuers over time to diversify the Plan's exposure to such risk, but there is no assurance that the Plan will be able to do so. The combination of the default of a FBRIC Provider and an inability to obtain a replacement FBRIC could render the Plan unable to achieve its objective of maintaining a stable contract value. The terms of a FBRIC generally provide for settlement of payments only upon termination of the FBRIC or total liquidation of the wrapped investments. Generally, payments will be made pro-rata, based on the percentage of investments covered by each FBRIC Provider. FBRIC termination occurs whenever the contract value or market value of the wrapped investments reaches zero or upon certain events of default. If the FBRIC terminates due to the default of the FBRIC Provider (other than a default occurring because of a decline in its rating), the FBRIC Provider will generally be required to pay to the Plan the excess, if any, of contract value over market value on the date of termination. If a FBRIC terminates due to a decline in the ratings of the FBRIC Provider, the FBRIC Provider may be required to pay to the Plan the cost of acquiring a replacement contract (i.e. replacement cost) within the meaning of the FBRIC. If the FBRIC terminates when the market value equals zero, the FBRIC Provider will pay the excess of contract value over market value to the Plan to the extent necessary for the Plan to satisfy participant-initiated withdrawal requests. FBRIC termination also may occur by either party upon election and notice.

The FBRIC Provider may elect to terminate the FBRIC for no reason by giving certain notice to the Trustee. If, at any time, prior to dates agreed to in each FBRIC for the receipt of such notice, the Trustee objects to such election, the Trustee shall be deemed

## **Raytheon Savings and Investment Plan**

### **Notes to Financial Statements**

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to have made an immunization election and the immunization provisions of the FBRIC apply. The immunization provision results in the wrapped portion of the Fixed Income Fund being managed according to more conservative immunization investment guidelines provided for in the FBRIC and the contract can terminate in segments over a period of time. In the event a FBRIC Provider sought to terminate its FBRIC or immunize its portion of the Fixed Income Fund, the Fund can seek to replace that FBRIC Provider with another financial institution.

Plans investing in FBRICs and fixed income securities are subject to a number of risks, including credit risk of underlying investments, risk associated with prepayment of collateralized mortgage obligations, risk that third parties will not perform under the FBRICs, risk associated with interest rate fluctuations and risk of losses caused by liquidation of contracts or investments to meet withdrawal demands.

#### **5. Certain Transactions Involving Related Parties and Parties-In-Interest**

The Trustee and the record keeper of the Plan are parties-in-interest with respect to the Plan. Certain Plan transactions involve the Trustee, the record keeper or other affiliates. For example, certain Plan investments are shares of registered investment companies managed by affiliates of the Trustee. The Plan also pays fees to the Trustee and the record keeper. In addition, the Plan has an agreement with the record keeper whereby certain credits are paid to the Trust by the record keeper and are held in Trust accounts until they are used to pay administrative expenses of the Plan or are allocated to the accounts of participants. For the year ended December 31, 2019, \$902,254 of such credits were earned by the Trust.

Subject to the terms of the Plan document, the Plan makes certain loans to participants who are employees of the Company, and who are therefore parties-in-interest with respect to the Plan.

The Plan Sponsor is a party-in-interest with respect to the Plan. In accordance with the provisions of the Plan, the Trustee acts as the Plan's agent for purchases and sales of shares of Raytheon Company common stock. Purchases amounted to \$31,930,907 and sales amounted to \$123,097,975 for the year ended December 31, 2019. Dividend income from shares of Raytheon Company common stock amounted to \$27,580,019 for the year ended December 31, 2019.

All of these transactions either fall outside the scope of, or are exempt from, ERISA's prohibited transaction rules.

#### **6. Plan Termination**

Although it has not expressed any intention to do so, the Company reserves the right under the Plan at any time to discontinue its contributions and to terminate the Plan subject to the provisions of ERISA. Upon termination of the Plan, all participants become fully vested in their accounts. In the event of Plan termination, after payment of all expenses and adjustment of accounts to reflect such expenses, fund losses or profits, and reallocations, each participant shall be entitled to receive all amounts in their account.

#### **7. Federal Income Tax Status**

The Internal Revenue Service ("IRS") has determined and informed the Company by letter dated June 25, 2012, that the design of the Plan meets the requirements for qualification under Code section 401(a), on which the tax exemption of the Trust under Code section 501(a) is based. The Plan has been amended since receiving the determination letter. The Company believes that the current design and operation of the Plan are consistent with preservation of the qualification of the Plan and exemption of the Trust in the context of applicable IRS procedures.

The Plan follows the provisions of uncertain tax positions that provide criteria for the recognition, measurement, presentation and disclosure of uncertain tax positions. The Plan may, from time to time, hold investments that give rise to certain tax liabilities. Based upon management's assessment, the Plan has not recognized any tax liabilities at December 31, 2019 or 2018. The Plan is subject to examinations by taxing jurisdictions. The Company believes the Plan is no longer subject to federal tax examination for years prior to 2016.

#### **8. Risks and Uncertainties**

The Plan provides for various investment options. These investment options are exposed to various risks, such as interest rate, market and credit risks. Due to the level of risk associated with certain investment options of the Plan, it is reasonably possible

## **Raytheon Savings and Investment Plan**

### **Notes to Financial Statements**

#### **December 31, 2019 and 2018**

that changes in the values of investment securities will occur and such change could materially affect participants' account balances and the Plan's financial statements.

Counterparty credit risk is the risk that a counterparty to a financial instrument will fail on a commitment that it has entered into with the Plan. The Plan minimizes concentrations of counterparty credit risk by undertaking transactions with multiple counterparties. The Plan's investment managers and FBRIC Providers have credit policies in place and the exposure to counterparty credit risk, as well as the creditworthiness of these counterparties, is monitored on an ongoing basis.

In December 2019, a novel strain of coronavirus ("COVID-19") was reported to have surfaced in Wuhan, China. In January 2020, COVID-19 began to spread to other regions of the world, including, among others, North America, Europe and the Middle East, and, in March 2020, was categorized as a pandemic by the World Health Organization. COVID-19 has adversely affected, and may continue to adversely affect economic activity globally, nationally and locally. Following the COVID-19 outbreak, the values of certain investment securities have declined significantly. These economic and market conditions and other effects of the COVID-19 outbreak may continue to adversely affect the Plan. The extent of the adverse impact of the COVID-19 outbreak on the Plan's participants' account balances and the amounts reported in the 2019 statement of net assets available for benefits cannot be predicted at this time.

On March 27, 2020, the Coronavirus Aid, Relief, and Economic Security (CARES) Act was passed by Congress. The CARES Act contains several provisions that temporarily impact retirement plan sponsors and their participants, such as the waiver of required minimum distributions, a new hardship withdrawal option, increased loan limits, and a loan repayment pause option. The Plan has adopted certain relief provisions included in the CARES Act and continues to evaluate other provisions.

**Raytheon Savings and Investment Plan**  
**Schedule H Line 4i - Schedule of Assets (Held at End of Year)**  
**December 31, 2019**

| <b>Identity of Issue, Borrower, Lessor, or Similar Party</b> | <b>Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value</b> | <b>Shares/Units/Principal</b> | <b>Current Value</b> |
|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------|-------------------------------|----------------------|
| <b>Investment Contracts</b>                                  |                                                                                                                |                               |                      |
| Abbvie Inc                                                   | 3.6% 5/14/25                                                                                                   | \$ 1,635,000                  | \$ 1,724,359         |
| Abbvie Inc                                                   | 3.2% 11/21/29 144A                                                                                             | 5,835,000                     | 5,932,295            |
| Abbvie Inc                                                   | 2.6% 5/14/20 144A                                                                                              | 2,035,000                     | 2,046,650            |
| Abbvie Inc                                                   | 2.5% 5/14/20                                                                                                   | 1,000,000                     | 1,001,500            |
| Abbvie Inc                                                   | 2.3% 11/21/22 144A                                                                                             | 1,100,000                     | 1,105,218            |
| ABN AMRO Bank                                                | 2.65% 01/21 144A                                                                                               | 2,590,000                     | 2,605,540            |
| Ace Ina Holding                                              | 2.3% 11/03/20                                                                                                  | 255,000                       | 255,892              |
| Actavis Funding                                              | 3.45% 3/22                                                                                                     | 2,295,000                     | 2,346,775            |
| Actavis Funding                                              | 3% 3/12/20                                                                                                     | 1,029,000                     | 1,029,753            |
| AEP Texas Inc.                                               | 3.95% 6/1/28                                                                                                   | 930,000                       | 1,010,063            |
| AerCap Ireland                                               | 5% 10/21                                                                                                       | 1,052,000                     | 1,102,757            |
| AerCap Ireland                                               | 4.25% 07/01/20                                                                                                 | 645,000                       | 651,484              |
| AerCap Ireland                                               | 4.875% 1/16/24                                                                                                 | 464,000                       | 502,638              |
| AerCap Ireland                                               | 4.125% 7/3/23                                                                                                  | 312,000                       | 329,409              |
| AerCap Ireland                                               | 4.45% 12/16/21                                                                                                 | 246,000                       | 256,318              |
| AIB Group                                                    | 4.263%/VAR 4/10/25 144A                                                                                        | 865,000                       | 915,577              |
| AIG Global Funding                                           | 1.9% 10/06/21 1                                                                                                | 990,000                       | 990,456              |
| AIG Global Funding                                           | 2.3% 7/1/22 144A                                                                                               | 1,236,000                     | 1,242,266            |
| Air Lease Corp                                               | 3% 09/15/23                                                                                                    | 413,000                       | 422,740              |
| Air Lease Corp                                               | 3.5% 01/15/2022                                                                                                | 2,035,000                     | 2,090,545            |
| Air Lease Corp                                               | 4.25% 2/1/24                                                                                                   | 987,000                       | 1,058,099            |
| Air Lease Corp                                               | 2.625% 07/01/22                                                                                                | 600,000                       | 606,653              |
| Air Liquid                                                   | 1.75% 9/27/21 144A                                                                                             | 1,080,000                     | 1,076,139            |
| Alabama Economic Settlement Authority                        | 3.163% 9/15/25                                                                                                 | 350,000                       | 358,134              |
| Ally Auto Receivable Trust                                   | 2.92% 11/22                                                                                                    | 785,000                       | 789,775              |
| Ally Auto Receivable Trust                                   | 1.74% 09/21                                                                                                    | 281,609                       | 281,431              |
| Ally Auto Receivable Trust                                   | 1.75% 12/21                                                                                                    | 594,838                       | 594,414              |
| Ally Wholesale Enterprises LLC                               | 2.7% 01/17/2023                                                                                                | 800,000                       | 805,676              |
| Ally Wholesale Enterprises LLC                               | 3.29% 05/15/2023                                                                                               | 1,030,000                     | 1,048,112            |
| Altria Group Inc                                             | 2.85% 8/09/22                                                                                                  | 520,000                       | 529,775              |
| Altria Group Inc                                             | 3.29% 05/15/2023                                                                                               | 341,000                       | 350,771              |
| Altria Group Inc                                             | 3.8% 2/14/24                                                                                                   | 411,000                       | 432,267              |
| Ameren Corp                                                  | 2.5% 9/15/24                                                                                                   | 480,000                       | 483,735              |
| American Electric Power                                      | 2.15% 11/13/20                                                                                                 | 522,000                       | 522,994              |
| American Express Co                                          | 3.375% 05/21                                                                                                   | 3,545,000                     | 3,612,047            |
| American Express Co                                          | 3.7% 08/03/23                                                                                                  | 1,020,000                     | 1,071,692            |
| American Express Co                                          | 2.75% 5/20/22                                                                                                  | 2,075,000                     | 2,112,107            |
| American Express Credit Account Master                       | 2.99% 12/23                                                                                                    | 815,000                       | 827,113              |
| American Express Credit Account Master                       | 3.06% 2/15/24                                                                                                  | 826,000                       | 841,005              |
| American Express Credit Account Master                       | 2.67% 2/7/20                                                                                                   | 1,123,000                     | 1,142,784            |

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| American Express Credit Account Master                       | 2.99% 12/23                                                                                                    | 359,000                       | 366,798              |
| American Honda                                               | 0% 02/24                                                                                                       | 500,000                       | 499,256              |
| American International Group                                 | 4.125% 2/24                                                                                                    | 600,000                       | 643,868              |
| American International Group                                 | 3.3% 3/01/21                                                                                                   | 2,000,000                     | 2,028,759            |
| American Tower                                               | 3.3% 2/15/21                                                                                                   | 1,000,000                     | 1,013,430            |
| American Tower                                               | 2.25% 01/15/22                                                                                                 | 1,000,000                     | 1,002,851            |
| Amgen Inc                                                    | 3.875% 11/15/21                                                                                                | 2,085,000                     | 2,150,278            |
| Amphenol Corp                                                | 3.2% 4/1/24                                                                                                    | 145,000                       | 150,337              |
| Analog Devices, Inc.                                         | 2.95% 01/12/21                                                                                                 | 1,055,000                     | 1,063,649            |
| Anhueser-Busch                                               | 4.15% 1/23/25                                                                                                  | 793,000                       | 862,737              |
| Anhueser-Busch                                               | 3.3% 2/01/23                                                                                                   | 787,000                       | 814,773              |
| Anthem Inc                                                   | 2.95% 12/01/22                                                                                                 | 555,000                       | 567,467              |
| Aon Corp                                                     | 2.2% 11/15/22                                                                                                  | 244,000                       | 245,012              |
| APT Pipelines                                                | 3.875% 10/22 144A                                                                                              | 1,315,000                     | 1,365,807            |
| Arch Capital Finance                                         | 4.011% 12/15/26                                                                                                | 375,000                       | 411,478              |
| AT&T Inc                                                     | 3% 6/30/22                                                                                                     | 580,000                       | 592,603              |
| AT&T Inc                                                     | 3.8% 3/15/22                                                                                                   | 590,000                       | 612,163              |
| AT&T Inc                                                     | 4.35% 3/1/29                                                                                                   | 5,370,000                     | 5,966,254            |
| AT&T Inc                                                     | 2.8% 2/17/21                                                                                                   | 4,810,000                     | 4,852,511            |
| AT&T Inc                                                     | 2.45% 6/30/20                                                                                                  | 397,000                       | 398,346              |
| AT&T Inc                                                     | 3.6% 2/17/23                                                                                                   | 500,000                       | 521,594              |
| Ausgrid Finance                                              | 3.85% 5/1/23 144A                                                                                              | 859,000                       | 894,112              |
| Australian and New Zealand Banking Group Limited             | 2.7% 11/16/20                                                                                                  | 1,690,000                     | 1,702,180            |
| Autozone, Inc.                                               | 3.125% 7/15/23                                                                                                 | 577,000                       | 593,527              |
| Avalonbay Communities                                        | 3.625% 10/1/20                                                                                                 | 209,000                       | 210,670              |
| Avolon Holdings                                              | 3.95% 7/1/24 144A                                                                                              | 1,105,000                     | 1,151,521            |
| AXA Equitable Holdings, Inc                                  | 3.9% 4/20/23                                                                                                   | 77,000                        | 80,644               |
| Axis Specialty                                               | 5.875% 6/01/20                                                                                                 | 2,150,000                     | 2,183,846            |
| Baker Hughes                                                 | 2.773% 12/15/22                                                                                                | 1,375,000                     | 1,401,758            |
| Banco Santander, S.A.                                        | 3.848% 4/12/23                                                                                                 | 800,000                       | 834,038              |
| Banco Santander, S.A.                                        | 3ML+112 04/23                                                                                                  | 400,000                       | 402,568              |
| Banco Santander, S.A.                                        | 3.5% 4/11/22                                                                                                   | 1,600,000                     | 1,643,000            |
| Bank 2018-BN11 A2                                            | 3.784% 03/61                                                                                                   | 4,200,000                     | 4,561,186            |
| Bank of America Corp                                         | 3.289% 07/60                                                                                                   | 1,000,000                     | 1,040,861            |
| Bank of America Corp                                         | 3.3% 1/11/23                                                                                                   | 2,285,000                     | 2,361,817            |
| Bank of America Corp                                         | 4% 01/22/25                                                                                                    | 1,225,000                     | 1,306,022            |
| Bank of America Corp                                         | 3.95% 4/21/25                                                                                                  | 1,120,000                     | 1,194,281            |
| Bank of America Corp                                         | 4.45% 3/03/26                                                                                                  | 1,815,000                     | 1,991,818            |
| Bank of America Corp                                         | VAR/3.824 1/20/28                                                                                              | 2,740,000                     | 2,946,835            |
| Bank of America Corp                                         | 3.593%/VAR 07/28                                                                                               | 1,560,000                     | 1,651,844            |

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| Bank of America Corp                                         | 3.004%/VAR 12/20/23                                                                                            | 6,302,000                     | 6,453,869            |
| Bank of America Corp                                         | 3ML+63 05/22                                                                                                   | 1,335,000                     | 1,361,524            |
| Bank of America Corp                                         | 3.456% VAR 3/15/25                                                                                             | 1,090,000                     | 1,137,833            |
| Bank of America Corp                                         | 2.881%/VAR 4/24/23                                                                                             | 1,050,000                     | 1,068,164            |
| Bank of America Corp                                         | 3.55%/VAR 3/24                                                                                                 | 1,500,000                     | 1,556,742            |
| Bank of America Corp                                         | 2.625% 4/19/21                                                                                                 | 1,500,000                     | 1,514,023            |
| Bank of America Corp                                         | 3.864% 07/23/2024                                                                                              | 2,000,000                     | 2,104,531            |
| Bank of America Corp                                         | 2.456%/VAR 10/22/25                                                                                            | 1,100,000                     | 1,106,322            |
| Bank of America Credit Card Trust                            | 2.7% 07/17/2023                                                                                                | 1,000,000                     | 1,009,853            |
| Bank of Montreal                                             | 1ML+39 10/21                                                                                                   | 3,695,000                     | 3,765,725            |
| Bank of New York Mellon                                      | 1.95% 8/22                                                                                                     | 1,310,000                     | 1,329,591            |
| Bank of Nova Scotia                                          | 1.84% 1/23                                                                                                     | 1,000,000                     | 1,050,090            |
| Bank of the West Auto Trust                                  | 2.7% 7/23                                                                                                      | 647,340                       | 647,389              |
| Bank of the West Auto Trust                                  | 3% 9/23                                                                                                        | 430,000                       | 434,556              |
| Bank of the West Auto Trust                                  | 2.43% 4/15/24                                                                                                  | 489,000                       | 491,797              |
| Bank of Montreal                                             | 3.75% 3/10/24 144A                                                                                             | 1,290,000                     | 1,362,546            |
| Banque Federative du Credit Mutuel                           | 3.75% 7/20/23 144A                                                                                             | 1,290,000                     | 1,352,019            |
| Banque Federative du Credit Mutuel                           | 2.125% 11/21/22 144A                                                                                           | 1,075,000                     | 1,075,900            |
| Barclays plc                                                 | 3.52% 12/15/22                                                                                                 | 4,455,630                     | 4,434,703            |
| Barclays plc                                                 | 4.337% 01/10/28                                                                                                | 2,045,000                     | 2,192,116            |
| Barclays plc                                                 | 4.972/VAR 5/16/29                                                                                              | 745,000                       | 839,032              |
| Barclays plc                                                 | 3.684% 1/10/23                                                                                                 | 1,045,000                     | 1,071,220            |
| Barclays plc                                                 | 4.61%/VAR 2/15/23                                                                                              | 1,570,000                     | 1,639,252            |
| Barclays plc                                                 | 3.2% 08/10/21                                                                                                  | 2,000,000                     | 2,027,136            |
| Barclays plc                                                 | 4.338/VAR 05/16/2024                                                                                           | 650,000                       | 684,913              |
| Barclays plc                                                 | 3ML+161/VAR 5/7/25                                                                                             | 650,000                       | 682,746              |
| Barclays plc                                                 | 2.65% 01/11/21                                                                                                 | 850,000                       | 855,431              |
| BAT International Finance                                    | 3.5% 6/22 144A                                                                                                 | 500,000                       | 513,490              |
| Bay Area Toll Authority                                      | 2.574% 4/1/31                                                                                                  | 1,495,000                     | 1,486,314            |
| Bayer US Finance                                             | 3% 10/08/21 144A                                                                                               | 1,115,000                     | 1,129,006            |
| BB&T Corporation                                             | 3.05% 6/20/22                                                                                                  | 1,590,000                     | 1,628,990            |
| BB&T Corporation                                             | 2.5% 8/1/24                                                                                                    | 460,000                       | 465,513              |
| Benchmark 2018-B2 Mortgage Trust A2                          | 3.6623% 02/51                                                                                                  | 856,000                       | 887,757              |
| Benchmark 2018-B2 Mortgage Trust A3                          | 3.5439% 02/51                                                                                                  | 5,000,000                     | 5,232,387            |
| Benchmark 2018-B7 Mortgage Trust A2                          | 4.377% 05/53                                                                                                   | 513,000                       | 548,464              |
| Benchmark 2018-B7 Mortgage Trust A2                          | 4.149% 1/15/52                                                                                                 | 593,000                       | 629,887              |
| Benchmark 2018-B8 Mortgage Trust A2                          | 2.667% 12/15/72                                                                                                | 4,400,000                     | 4,421,016            |
| Berkley (WR) Corporation                                     | 5.375% 9/15/20                                                                                                 | 1,300,000                     | 1,329,056            |
| Berkshire Hathaway Energy                                    | 2.8% 1/15/23                                                                                                   | 886,000                       | 906,247              |
| BMW Floorplan Master Owner Trust                             | 3.15% 5/15/23 144A                                                                                             | 753,000                       | 764,743              |
| BMW US Capital                                               | 2.95% 4/14/22 144A                                                                                             | 1,865,000                     | 1,899,992            |

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| BMW US Capital                                               | 2.7% 04/06/22 144A                                                                                             | 937,000                       | 949,212              |
| BMW Vehicle Lease Trust                                      | 3.26% 7/20/21                                                                                                  | 416,000                       | 419,782              |
| BMW Vehicle Lease Trust                                      | 2.07% 10/20                                                                                                    | 128,910                       | 128,909              |
| BMW Vehicle Lease Trust                                      | 2.84% 11/22/21                                                                                                 | 603,000                       | 607,824              |
| BNP Paribas                                                  | 2.819%/VAR 11/19/25 144A                                                                                       | 1,085,000                     | 1,096,852            |
| Boeing Co                                                    | 2.95% 2/1/30                                                                                                   | 2,395,000                     | 2,447,862            |
| Boston Scientific Corp                                       | 3.45% 3/1/24                                                                                                   | 338,000                       | 353,387              |
| BP Capital Markets America                                   | 3.79% 2/24                                                                                                     | 1,520,000                     | 1,616,464            |
| BP Capital Markets America                                   | 3.245% 05/06/22                                                                                                | 625,000                       | 644,847              |
| BP Capital Markets America                                   | 3.216% 11/28/23                                                                                                | 1,125,000                     | 1,171,313            |
| BPCE SA                                                      | 2.75% 1/11/23 144A                                                                                             | 995,000                       | 1,010,613            |
| BPCE SA                                                      | 4% 09/12/23 144A                                                                                               | 1,480,000                     | 1,559,501            |
| Braemar Hotels & Resorts Trust Series                        | 1ML+82 06/35 144A                                                                                              | 1,440,000                     | 1,432,980            |
| Braskem Netherlands Finance                                  | 4.5% 01/28 144A                                                                                                | 750,000                       | 746,445              |
| Bristol Myers Squibb                                         | 3.625% 5/15/24 144A                                                                                            | 4,375,000                     | 4,620,210            |
| Bristol Myers Squibb                                         | 3.4% 7/26/29 144A                                                                                              | 1,800,000                     | 1,923,562            |
| Bristol Myers Squibb                                         | 2.6% 5/16/22 144 A                                                                                             | 865,000                       | 879,002              |
| Bristol Myers Squibb                                         | 2.9% 7/26/24 144A                                                                                              | 1,000,000                     | 1,031,726            |
| British American Tobacco                                     | 2.764% 08/15/22                                                                                                | 4,575,000                     | 4,640,156            |
| British American Tobacco                                     | 2.789% 9/6/24                                                                                                  | 1,090,000                     | 1,097,963            |
| Broadcom Cayman Finance                                      | 3.625% 1/15/24                                                                                                 | 2,200,000                     | 2,278,429            |
| Broadcom Inc                                                 | 3.125% 4/15/21 144A                                                                                            | 120,000                       | 121,432              |
| Broadcom Inc                                                 | 3.125% 10/15/22 144A                                                                                           | 90,000                        | 91,643               |
| Burlington North Santa Fe                                    | 4.1% 6/21                                                                                                      | 2,000,000                     | 2,053,634            |
| Canadian Natural Resources                                   | 2.40% 10/1/25                                                                                                  | 720,000                       | 728,640              |
| Campbell Soup Company                                        | 3.65% 3/15/23                                                                                                  | 1,115,000                     | 1,160,941            |
| Canadian Imperial Bank                                       | 2.606%/VAR 7/22/23                                                                                             | 1,610,000                     | 1,626,765            |
| Canadian Imperial Bank                                       | 2.55% 6/22                                                                                                     | 500,000                       | 507,231              |
| Canadian Natural Resources                                   | 2.95% 1/15/23                                                                                                  | 3,020,000                     | 3,079,064            |
| Canadian Natural Resources                                   | 3.45% 11/15/21                                                                                                 | 525,000                       | 537,975              |
| Canadian Pacer Auto Receivable Trust 2017-1A A3              | 2.05% 03/21                                                                                                    | 123,635                       | 123,625              |
| Canadian Pacer Auto Receivable Trust 2018-1A A3              | 3.088% 11/21 144A                                                                                              | 546,657                       | 548,342              |
| Canadian Pacer Auto Receivable Trust 2018-2A A3              | 3.27% 12/22                                                                                                    | 648,000                       | 656,134              |
| Capital One Bank                                             | 2.95% 7/23/21                                                                                                  | 965,000                       | 978,651              |
| Capital One Bank                                             | 2.25% 9/13/21                                                                                                  | 1,445,000                     | 1,451,122            |
| Capital One Bank                                             | 2.65% 08/08/22                                                                                                 | 520,000                       | 527,573              |
| Capital One Bank                                             | 2.15% 9/6/22                                                                                                   | 295,000                       | 295,456              |
| Capital One Financial                                        | 3.45% 4/21                                                                                                     | 3,660,000                     | 3,725,789            |
| Capital One Financial                                        | 3.9% 1/29/24                                                                                                   | 835,000                       | 884,981              |

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| Capital One Financial                                        | 2.5% 05/12/20                                                                                                  | 500,000                       | 500,658              |
| Capital One Financial                                        | 3.2% 01/30/2023                                                                                                | 1,000,000                     | 1,027,573            |
| Capital One Multi-Asset Execution Trust                      | 1.99% 07/23                                                                                                    | 1,494,000                     | 1,495,581            |
| Capital One Multi-Asset Execution Trust                      | 2.08% 03/23                                                                                                    | 240,000                       | 240,164              |
| Capital One Multi-Asset Execution Trust                      | 2.84% 12/15/24                                                                                                 | 1,156,000                     | 1,179,440            |
| CarMax                                                       | 3.13% 6/15/23                                                                                                  | 1,278,000                     | 1,296,197            |
| CarMax                                                       | 1.93% 03/22                                                                                                    | 623,372                       | 623,144              |
| CarMax                                                       | 1.97% 04/22                                                                                                    | 720,738                       | 720,780              |
| CarMax                                                       | 2.98% 01/23                                                                                                    | 1,607,000                     | 1,623,078            |
| CarMax                                                       | 2.68% 3/15/24                                                                                                  | 1,280,000                     | 1,296,069            |
| CarMax                                                       | 1.4% 8/21                                                                                                      | 166,773                       | 166,502              |
| CarMax                                                       | 2.11% 10/17/22                                                                                                 | 292,069                       | 292,358              |
| CarMax                                                       | 3.36% 09/23                                                                                                    | 524,000                       | 534,536              |
| CarMax                                                       | 3.05% 3/15/24                                                                                                  | 721,000                       | 732,941              |
| CBS Corporation                                              | 4.3% 2/15/21                                                                                                   | 770,000                       | 785,487              |
| CDP Financial Inc                                            | 3.15% 7/24 144A                                                                                                | 620,000                       | 652,034              |
| Celanese US Holdings                                         | 3.5% 5/8/24                                                                                                    | 685,000                       | 707,798              |
| CenterPoint Energy                                           | 2.5% 9/1/24                                                                                                    | 360,000                       | 360,195              |
| CenterPoint Energy                                           | 2.50% 09/01/22                                                                                                 | 189,000                       | 190,476              |
| CFCRE 2016-C4 Mortgage Trust A3                              | 3.014% 05/58                                                                                                   | 2,500,000                     | 2,562,615            |
| CGDBB Commercial Mortgage Trust                              | 1ML+79 7/28                                                                                                    | 1,900,170                     | 1,898,383            |
| Charter Communications Operating                             | 4.908% 7/23/25                                                                                                 | 885,000                       | 974,170              |
| Charter Communications Operating                             | 4.464% 7/23/22                                                                                                 | 3,445,000                     | 3,619,619            |
| Chase Issuance Trust                                         | 1ML+100 1/22                                                                                                   | 4,300,000                     | 4,300,560            |
| Chevron Phillips Chemical                                    | 2.45% 5/01/20 144A                                                                                             | 347,000                       | 347,323              |
| Chevron Phillips Chemical                                    | 3.3% 5/23 144A                                                                                                 | 480,000                       | 494,043              |
| Cigna Corp                                                   | 5.125% 6/15/20                                                                                                 | 1,350,000                     | 1,368,294            |
| Cigna Corp                                                   | 4.375% 10/15/28                                                                                                | 3,545,000                     | 3,922,436            |
| Cigna Corp                                                   | 4% 2/15/22 144A                                                                                                | 1,670,000                     | 1,723,571            |
| Cigna Corp                                                   | 3.4% 9/17/21                                                                                                   | 730,000                       | 747,070              |
| Cigna Corp                                                   | 3.75% 7/15/23                                                                                                  | 373,000                       | 390,932              |
| Cigna Corp                                                   | 4.75% 11/15/21 144A                                                                                            | 320,000                       | 335,352              |
| Citibank Credit Card Issuance Trust                          | 1.86% 8/8/22                                                                                                   | 3,781,000                     | 3,780,817            |
| Citibank Credit Card Issuance Trust                          | 2.49% 1/23                                                                                                     | 1,020,000                     | 1,027,024            |
| Citibank N.A.                                                | 3.05% 05/01/20                                                                                                 | 4,430,000                     | 4,443,321            |
| Citibank N.A.                                                | 3.165%/VAR 2/19/22                                                                                             | 1,600,000                     | 1,620,561            |
| Citibank N.A.                                                | 2.844%/VAR 5/20/22                                                                                             | 3,930,000                     | 3,977,298            |
| Citibank N.A.                                                | 2.1% 06/12/20                                                                                                  | 750,000                       | 750,367              |
| Citibank N.A.                                                | 3.65% 1/23/24                                                                                                  | 1,000,000                     | 1,058,048            |
| Citigroup Commercial Mortgage Trust                          | 4.149% 1/10/36                                                                                                 | 7,545,000                     | 8,013,652            |
| Citigroup Commercial Mortgage Trust                          | 3.024% 9/45                                                                                                    | 405,412                       | 413,241              |

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| Citigroup Commercial Mortgage Trust                          | 3.093% 04/46                                                                                                   | 111,000                       | 113,663              |
| Citigroup Commercial Mortgage Trust                          | 4.371% 9/46                                                                                                    | 294,000                       | 313,996              |
| Citigroup Commercial Mortgage Trust                          | 4.131% 11/46                                                                                                   | 383,000                       | 406,759              |
| Citigroup Commercial Mortgage Trust                          | 3.477% 5/10/47                                                                                                 | 277,517                       | 284,939              |
| Citigroup Commercial Mortgage Trust                          | 3.356% 7/47                                                                                                    | 645,613                       | 674,060              |
| Citigroup Commercial Mortgage Trust                          | 3.368% 02/49                                                                                                   | 457,000                       | 473,196              |
| Citigroup Commercial Mortgage Trust                          | 3.212% 4/50                                                                                                    | 388,000                       | 393,733              |
| Citigroup Inc                                                | 4.4% 6/10/25                                                                                                   | 1,080,000                     | 1,172,906            |
| Citigroup Inc                                                | 4.45% 9/29/27                                                                                                  | 965,000                       | 1,061,957            |
| Citigroup Inc                                                | 3.7% 1/12/26                                                                                                   | 4,390,000                     | 4,677,352            |
| Citigroup Inc                                                | 2.75% 04/25/2022                                                                                               | 1,400,000                     | 1,421,376            |
| Citigroup Inc                                                | 2.976%/VAR 11/5/30                                                                                             | 2,230,000                     | 2,261,264            |
| Citigroup Inc                                                | 2.876/VAR 07/24/23                                                                                             | 995,000                       | 1,012,253            |
| Citigroup Inc                                                | 3.142%/VAR 1/24/23                                                                                             | 2,116,000                     | 2,159,065            |
| Citigroup Inc                                                | 2.35% 8/02/21                                                                                                  | 1,000,000                     | 1,005,918            |
| Citigroup Inc                                                | 2.7% 10/27/2022                                                                                                | 300,000                       | 304,828              |
| Citigroup Inc                                                | 2.312%/VAR 11/4/22                                                                                             | 500,000                       | 501,451              |
| Citizens Bank                                                | 3.25% 2/14/22                                                                                                  | 2,005,000                     | 2,053,921            |
| Citizens Bank                                                | 2.55% 5/13/21                                                                                                  | 2,925,000                     | 2,946,891            |
| Citizens Bank                                                | 2.2% 05/26/20                                                                                                  | 1,120,000                     | 1,120,557            |
| Citizens Bank                                                | 2.65% 5/26/22                                                                                                  | 450,000                       | 455,397              |
| Citizens Bank                                                | 2.375% 7/28/21                                                                                                 | 76,000                        | 76,355               |
| CNH Equipment Trust                                          | 3.12% 07/17/2023                                                                                               | 745,000                       | 753,614              |
| Comcast Corporation                                          | 3.375% 08/15/25                                                                                                | 565,000                       | 599,094              |
| Comcast Corporation                                          | 3.95% 10/15/25                                                                                                 | 2,076,000                     | 2,264,031            |
| Comcast Corporation                                          | 3.7% 04/15/2024                                                                                                | 1,000,000                     | 1,065,440            |
| COMM 13-CR12 A4                                              | 4.046% 10/46                                                                                                   | 3,600,000                     | 3,799,297            |
| COMM 14-UBS6 ASB                                             | 3.387% 12/47                                                                                                   | 194,999                       | 199,640              |
| COMM 15-CCRE24 A4                                            | 3.432% 8/55                                                                                                    | 4,300,000                     | 4,500,448            |
| COMM 15-CR23 ASB                                             | 3.257% 05/48                                                                                                   | 338,000                       | 347,231              |
| COMM 15-CR26 ASB                                             | 3.373% 10/48                                                                                                   | 222,000                       | 229,443              |
| COMM 2012-CR3 A3                                             | 2.822% 10/45                                                                                                   | 423,422                       | 428,447              |
| COMM 2012-CR3 ASB                                            | 2.372% 11/45                                                                                                   | 293,146                       | 293,688              |
| COMM 2012-LC4 A4                                             | 3.288% 12/44                                                                                                   | 893,976                       | 908,146              |
| COMM 2013-300P                                               | 4.353% 8/10/30                                                                                                 | 2,620,000                     | 2,773,335            |
| COMM 2013-CR12 A2                                            | 2.904% 10/46                                                                                                   | 55,397                        | 55,359               |
| COMM 2013-CR6 A4                                             | 3.101% 03/46                                                                                                   | 496,000                       | 508,151              |
| COMM 2013-CR7 A4                                             | 3.213% 03/46                                                                                                   | 511,860                       | 525,311              |
| COMM 2013-CR7 ASB                                            | 2.739% 03/46                                                                                                   | 2,445,555                     | 2,469,436            |
| COMM 2013-CR8 A5                                             | 3.612% 06/46                                                                                                   | 301,000                       | 313,536              |
| COMM 2015-CR22 A2                                            | 2.856% 3/48                                                                                                    | 101,598                       | 101,533              |

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| COMM 2015-CR22 ASB                                           | 3.144% 3/48                                                                                                    | 318,000                       | 325,631              |
| COMM 2015-CR23 A2                                            | 2.852% 05/48                                                                                                   | 712,222                       | 712,134              |
| COMM 2015-CR25 A3                                            | 3.505% 8/48                                                                                                    | 3,445,893                     | 3,610,572            |
| COMM 2015-DC1 A4                                             | 3.078% 2/48                                                                                                    | 3,000,000                     | 3,078,812            |
| COMM 2015-PC1 A3                                             | 3.725% 7/50                                                                                                    | 4,000,000                     | 4,061,746            |
| Commonwealth Edison                                          | 3.4% 9/01/21                                                                                                   | 1,615,000                     | 1,651,663            |
| Commonwealth Edison                                          | 2.95% 08/15/27                                                                                                 | 1,040,000                     | 1,076,465            |
| Compass Bank                                                 | 2.875% 6/29/22                                                                                                 | 1,992,000                     | 2,019,498            |
| Compass Bank                                                 | 3.5% 6/11/21                                                                                                   | 610,000                       | 620,446              |
| Conagra Brands, Inc.                                         | 3.8% 10/22/21                                                                                                  | 1,000,000                     | 1,031,670            |
| Concho Resources Inc                                         | 3.75% 10/01/27                                                                                                 | 660,000                       | 693,330              |
| Consolidated Edison                                          | 2% 5/15/21                                                                                                     | 311,000                       | 311,136              |
| Constellation Brands, FRN                                    | 3ML+70 11/15/21                                                                                                | 1,860,000                     | 1,860,325            |
| Corporacion Andina De Formento                               | 2.125% 9/27/21                                                                                                 | 485,000                       | 483,661              |
| Corporacion Andina De Formento                               | 2.75% 1/23                                                                                                     | 400,000                       | 404,376              |
| Cox Communications Inc                                       | 3.5% 8/15/27 144A                                                                                              | 4,000,000                     | 4,178,421            |
| Credit Agricole S.A.                                         | 3.375% 1/22                                                                                                    | 1,500,000                     | 1,534,373            |
| Credit Agricole S.A.                                         | 3.75% 4/24/23 144A                                                                                             | 820,000                       | 857,250              |
| Credit Suisse                                                | 3% 10/29/21                                                                                                    | 2,280,000                     | 2,324,948            |
| Credit Suisse                                                | 3.574% 1/23 144A                                                                                               | 2,050,000                     | 2,105,258            |
| Credit Suisse                                                | 2.1% 11/12/21                                                                                                  | 1,492,000                     | 1,498,617            |
| Credit Suisse                                                | 2.593%/VAR 9/11/25 144A                                                                                        | 801,000                       | 803,244              |
| Credit Suisse                                                | 3.45% 4/16/21                                                                                                  | 1,500,000                     | 1,525,381            |
| Credit Suisse Mortgage Capital                               | 1ML+98.535 5/15/36 144A                                                                                        | 2,690,000                     | 2,695,622            |
| CSAIL 2015-C2 A-SB Commerical Mortgage Trust                 | 3.2241% 6/57                                                                                                   | 227,000                       | 232,397              |
| CSAIL 2017-CX9 A2 Commerical Mortgage Trust                  | 3.0538% 9/15/50                                                                                                | 641,000                       | 651,645              |
| CSAIL 2018-CX11 A-SB Commercial Mortgage Trust               | 4.0339% 4/51                                                                                                   | 2,400,000                     | 2,578,334            |
| CSAIL 2019-C15 Commercial Mortgage Trust                     | 3.4505% 3/15/52                                                                                                | 597,000                       | 620,121              |
| CVS Health Corporation                                       | 3.875% 7/20/25                                                                                                 | 2,000,000                     | 2,128,182            |
| CVS Health Corporation                                       | 5% 12/1/24                                                                                                     | 2,045,000                     | 2,258,103            |
| CVS Health Corporation                                       | 3.7% 03/09/23                                                                                                  | 7,479,000                     | 7,785,823            |
| CVS Health Corporation                                       | 4.1% 03/25/25                                                                                                  | 1,000,000                     | 1,072,642            |
| CVS Health Corporation                                       | 2.8% 7/20/20                                                                                                   | 338,000                       | 338,958              |
| CVS Health Corporation                                       | 2.125% 6/01/21                                                                                                 | 1,000,000                     | 1,001,516            |
| CVS Health Corporation                                       | 3.35% 03/09/21                                                                                                 | 755,000                       | 767,378              |
| Daimler Financial                                            | 3.1% 05/20 144A                                                                                                | 740,000                       | 742,435              |
| Daimler Financial                                            | 3.35% 5/21 144A                                                                                                | 1,230,000                     | 1,248,950            |
| Daimler Financial                                            | 3.4% 2/22/22 144A                                                                                              | 1,065,000                     | 1,090,812            |

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| Daimler Financial                                            | 2.55% 8/15/22 144A                                                                                             | 1,090,000                     | 1,097,636            |
| Daimler Financial                                            | 2.25% 3/20 144A                                                                                                | 387,000                       | 387,096              |
| Daimler Financial                                            | 2.45% 5/20 144A                                                                                                | 750,000                       | 750,988              |
| Daimler Financial                                            | 2.3% 1/06/20 144A                                                                                              | 1,000,000                     | 999,982              |
| Daimler Financial                                            | 2.85% 1/6/22 144A                                                                                              | 504,000                       | 510,027              |
| Daimler Financial                                            | 2.3% 2/12/21 144A                                                                                              | 500,000                       | 500,874              |
| DBGS BIOD Mortgage Trust                                     | 1ML+80.3 05/35                                                                                                 | 1,647,447                     | 1,642,281            |
| DBUBS Mortgage Trust                                         | 4.537% 7/44                                                                                                    | 734,342                       | 749,842              |
| Dell Equipment Finance Trust                                 | 3.18% 06/22                                                                                                    | 256,000                       | 258,014              |
| Delta Air Lines                                              | 3.625% 3/15/22                                                                                                 | 2,570,000                     | 2,630,938            |
| Delta Air Lines                                              | 2.9% 10/28/24                                                                                                  | 1,000,000                     | 1,000,430            |
| Deutsche Bank Ag                                             | 3.375% 5/12/21                                                                                                 | 1,760,000                     | 1,773,598            |
| Deutshce Telecom                                             | 1.95% 9/21 144A                                                                                                | 1,340,000                     | 1,339,680            |
| Dexia Credit                                                 | 2.25% 2/18/20 144A                                                                                             | 2,250,000                     | 2,250,971            |
| Diamond Finance                                              | 5.45% 6/23 144A                                                                                                | 939,000                       | 1,017,931            |
| Digital Realty                                               | 2.75% 2/1/23                                                                                                   | 312,000                       | 315,110              |
| Discover Bank                                                | 3.45% 7/27/26                                                                                                  | 250,000                       | 259,405              |
| Discover Bank                                                | 3.1% 6/20                                                                                                      | 1,247,000                     | 1,251,638            |
| Discover Bank                                                | 3.35% 2/06/23                                                                                                  | 500,000                       | 515,784              |
| Discover Card Execution Note Trust                           | 1ML+60 12/26                                                                                                   | 1,660,000                     | 1,667,208            |
| Discover Card Execution Note Trust                           | 1.88% 2/15/23                                                                                                  | 2,357,000                     | 2,357,214            |
| Discover Card Execution Note Trust                           | 3.32% 3/24                                                                                                     | 1,038,000                     | 1,063,500            |
| Discover Card Execution Note Trust                           | 3.04% 7/15/24                                                                                                  | 852,000                       | 872,345              |
| Discover Financial                                           | 3.75% 3/04/25                                                                                                  | 1,190,000                     | 1,259,001            |
| DNB Bank ASA                                                 | 2.15% 12/2/22 144A                                                                                             | 1,275,000                     | 1,280,168            |
| Dominion Energy Inc                                          | 2.715% 8/21                                                                                                    | 850,000                       | 856,243              |
| Dominion Resources Inc                                       | 0.962% 4/1/21                                                                                                  | 750,000                       | 768,499              |
| Dominion Resources Inc                                       | 2.5% 11/15/24                                                                                                  | 188,000                       | 188,705              |
| Dominion Resources Inc                                       | 2% 8/15/21                                                                                                     | 251,000                       | 250,846              |
| Dow Chemical                                                 | 3% 11/15/22                                                                                                    | 1,425,000                     | 1,456,468            |
| DowDuPont Inc.                                               | 3.766% 11/15/20                                                                                                | 380,000                       | 385,246              |
| DowDuPont Inc.                                               | 4.205% 11/15/23                                                                                                | 1,030,000                     | 1,101,072            |
| Dr Horton Inc                                                | 2.55% 12/01/20                                                                                                 | 560,000                       | 562,437              |
| DTE Energy                                                   | 2.25% 11/1/22                                                                                                  | 1,000,000                     | 999,364              |
| Duke Energy                                                  | 3.95% 11/15/28                                                                                                 | 1,075,000                     | 1,196,919            |
| Duke Energy                                                  | 1.8% 9/01/21                                                                                                   | 245,000                       | 244,713              |
| Duke Energy                                                  | 3.05% 3/15/23                                                                                                  | 675,000                       | 695,338              |
| Ecopetrol S.A.                                               | 5.875% 09/18/2023                                                                                              | 1,500,000                     | 1,664,700            |
| Electronic Arts                                              | 3.7% 3/01/21                                                                                                   | 1,080,000                     | 1,100,012            |
| Emera US Finance                                             | 2.7% 6/15/21                                                                                                   | 2,695,000                     | 2,719,395            |
| Enbridge Inc                                                 | 2.9% 07/15/22                                                                                                  | 1,100,000                     | 1,120,350            |

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| Energy Transfer Operating, LP                                | 4.95% 06/15/28                                                                                                 | 570,000                       | 623,860              |
| Energy Transfer Operating, LP                                | 5.5% 6/1/27                                                                                                    | 500,000                       | 561,528              |
| Enterprise Products                                          | 3.9% 2/15/24                                                                                                   | 2,035,000                     | 2,159,497            |
| Enterprise Products                                          | 2.85% 4/15/21                                                                                                  | 323,000                       | 326,483              |
| Enterprise Products                                          | 2.8% 02/15/2021                                                                                                | 305,000                       | 308,041              |
| ERAC USA Finance                                             | 3.3% 10/22 144A                                                                                                | 745,000                       | 766,138              |
| ERAC USA Finance                                             | 3.85% 11/24 144A                                                                                               | 225,000                       | 238,024              |
| ERAC USA Finance                                             | 2.7% 11/1/23 144A                                                                                              | 3,500,000                     | 3,540,196            |
| Erp Operating Lp                                             | 4.625% 12/15/21                                                                                                | 15,000                        | 15,668               |
| Euro 90 Day Future                                           | DEC20 EDZ0                                                                                                     | (102)                         | 1,275                |
| Evergy Inc                                                   | 2.45% 9/15/24                                                                                                  | 810,000                       | 814,097              |
| Eversource Energy                                            | 2.5% 3/15/21                                                                                                   | 520,000                       | 522,924              |
| Eversource Energy                                            | 2.75% 3/15/22                                                                                                  | 574,000                       | 582,344              |
| Exelon Corporation                                           | 4.25% 6/15/22                                                                                                  | 1,290,000                     | 1,348,744            |
| Exelon Corporation                                           | 2.85% 6/15/20                                                                                                  | 1,111,000                     | 1,113,473            |
| Exelon Corporation                                           | VAR 6/1/22                                                                                                     | 376,000                       | 385,991              |
| Experian Finance plc                                         | 2.75% 3/8/30 144A                                                                                              | 1,795,000                     | 1,765,710            |
| Express Scripts                                              | 2.6% 11/20                                                                                                     | 180,000                       | 181,000              |
| Fannie Mae                                                   | 2.375% 01/19/23                                                                                                | 480,000                       | 490,427              |
| Fannie Mae                                                   | 2.5% 2/5/24                                                                                                    | 270,000                       | 278,128              |
| Fannie Mae                                                   | G93-3 K 7% 2/23                                                                                                | 9,347                         | 9,817                |
| Fannie Mae                                                   | 6.625% 11/15/30                                                                                                | 1,935,000                     | 2,754,355            |
| Fannie Mae                                                   | 2001-7 PF 7% 3/31                                                                                              | 2,166                         | 2,499                |
| Fannie Mae                                                   | 2013-72 KE 3.5% 2/43                                                                                           | 762,275                       | 781,430              |
| Fannie Mae                                                   | 2015-M8 Ab2 2.829% 01/25                                                                                       | 1,460,333                     | 1,509,193            |
| Fannie Mae                                                   | 2016-M3 Ab2 2.606% 2/26                                                                                        | 894,506                       | 909,472              |
| Fannie Mae                                                   | 2016-M5 Ab2 2.375% 4/26                                                                                        | 2,098,823                     | 2,108,768            |
| Fannie Mae                                                   | 2016-M11 Ab2 2.254% 7/26                                                                                       | 3,047,942                     | 3,026,879            |
| Fannie Mae                                                   | 2016-M12 Ab2 2.362% 9/26                                                                                       | 5,800,000                     | 5,776,451            |
| Fannie Mae                                                   | 2018-M4 A1 VAR 11/27                                                                                           | 2,118,047                     | 2,194,998            |
| Fannie Mae                                                   | 2018-M7 A1 VAR 03/28                                                                                           | 3,148,063                     | 3,301,110            |
| Fannie Mae                                                   | 2018-M8 A1 VAR 09/27                                                                                           | 3,602,436                     | 3,827,158            |
| Fannie Mae                                                   | 2018-M14 A1 3.5778% 8/25/28                                                                                    | 3,559,890                     | 3,840,453            |
| Fannie Mae                                                   | 2018-M14 A2 VAR 08/28                                                                                          | 3,100,000                     | 3,357,787            |
| Fannie Mae                                                   | 2018-M13 A1 VAR 03/30                                                                                          | 2,380,170                     | 2,602,310            |
| Fannie Mae                                                   | 3.024% 8/25/28                                                                                                 | 4,271,416                     | 4,428,423            |
| Fannie Mae                                                   | 3.355% 6/25/28                                                                                                 | 2,824,861                     | 2,991,679            |
| Fannie Mae                                                   | 2.079% 8/25/29                                                                                                 | 3,783,592                     | 3,736,495            |
| Fannie Mae                                                   | 2% 2/25/31                                                                                                     | 4,276,321                     | 4,189,057            |
| Fannie Mae                                                   | 2.142% 11/25/29                                                                                                | 4,793,455                     | 4,753,480            |
| Fannie Mae                                                   | 1.754% 5/25/33                                                                                                 | 3,100,000                     | 3,062,055            |

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| Fannie Mae                                                   | 15YR 5.50% 9/23 #AL0229                                                                                        | 48,713                        | 50,183               |
| Fannie Mae                                                   | 2001-44 PD 7% 9/31                                                                                             | 5,591                         | 6,484                |
| Fannie Mae                                                   | 2003-W4 2A 6.5% 10/42                                                                                          | 6,800                         | 7,476                |
| Fannie Mae                                                   | 15YR 5.00% 12/21 #888436                                                                                       | 4,116                         | 4,140                |
| Fannie Mae                                                   | 7.50% 11/37 #888892                                                                                            | 71,853                        | 85,970               |
| Fannie Mae                                                   | 15YR 6.50% 1/23 #889111                                                                                        | 66,090                        | 68,921               |
| Fannie Mae                                                   | 15YR 6.00% 2/23 #889634                                                                                        | 79,863                        | 82,653               |
| Fannie Mae                                                   | 15YR 5.00% 12/20 #995324                                                                                       | 14,486                        | 14,554               |
| Fannie Mae                                                   | 7.50% 11/38 #995504                                                                                            | 67,660                        | 80,919               |
| Fannie Mae                                                   | 1992-205 Z 7% 11/22                                                                                            | 19,135                        | 20,106               |
| Fannie Mae                                                   | 1994-40 Z 6.5% 3/24                                                                                            | 66,674                        | 71,108               |
| Fannie Mae                                                   | 1997-46 PL 6% 7/27                                                                                             | 116,340                       | 126,641              |
| Fannie Mae                                                   | 3.5% 4/25/42                                                                                                   | 4,291,406                     | 4,400,981            |
| Fannie Mae                                                   | 2013-18 Md 1.75% 2/33                                                                                          | 1,252,905                     | 1,241,572            |
| Fannie Mae                                                   | 3% 5/25/42                                                                                                     | 4,364,600                     | 4,435,704            |
| Fannie Mae                                                   | 2013-73 Tk 3.5% 9/42                                                                                           | 640,139                       | 659,215              |
| Fannie Mae                                                   | 2013-130 Cg 4% 6/43                                                                                            | 655,909                       | 681,058              |
| Fannie Mae                                                   | 2014-21 Ga 3% 4/39                                                                                             | 1,336,399                     | 1,347,422            |
| Fannie Mae                                                   | 2014-64 Nk 3% 12/37                                                                                            | 1,385,984                     | 1,392,599            |
| Fannie Mae                                                   | 3% 10/25/40                                                                                                    | 1,373,755                     | 1,389,815            |
| Fannie Mae                                                   | 2015-7 Ga 3% 9/39                                                                                              | 1,381,016                     | 1,402,819            |
| Fannie Mae                                                   | 3% 7/25/40                                                                                                     | 3,960,131                     | 4,031,112            |
| Fannie Mae                                                   | 3% 12/25/26                                                                                                    | 721,009                       | 735,723              |
| Fannie Mae                                                   | 2016-25 Ha 3% 2/38                                                                                             | 819,440                       | 823,668              |
| Fannie Mae                                                   | 2016-42 DA 3% 07/45                                                                                            | 3,033,626                     | 3,107,840            |
| Fannie Mae                                                   | 2017-4 BA 3.5% 05/41                                                                                           | 1,599,776                     | 1,633,273            |
| Fannie Mae                                                   | 2011-87 Ja 3% 6/25/40                                                                                          | 709,874                       | 717,759              |
| Fannie Mae                                                   | 2011-123 Jg 2.5% 3/41                                                                                          | 1,392,152                     | 1,387,863            |
| Fannie Mae                                                   | 2017-96 KA 3% 01/55                                                                                            | 3,711,658                     | 3,753,214            |
| Fannie Mae                                                   | 3.5% 1/25/47                                                                                                   | 2,198,114                     | 2,279,460            |
| Fannie Mae                                                   | 20YR 6.00% 9/21 #253999                                                                                        | 3,877                         | 4,250                |
| Fannie Mae                                                   | 20YR 6.00% 11/22 #254544                                                                                       | 9,530                         | 10,446               |
| Fannie Mae                                                   | 20YR 6.00% 10/27 #256928                                                                                       | 67,391                        | 73,915               |
| Fannie Mae                                                   | 20YR 6.00% 1/28 #257048                                                                                        | 62,129                        | 68,144               |
| Fannie Mae                                                   | 6.00% 2/28 #257076                                                                                             | 57,465                        | 63,028               |
| Fannie Mae                                                   | 20YR 4.50% 5/26 #AH0473                                                                                        | 6,704                         | 7,056                |
| Fannie Mae                                                   | 15Yr 3.5% 12/29#As4198                                                                                         | 522,886                       | 545,716              |
| Fannie Mae                                                   | 15Yr 3.5% 3/29#Av9229                                                                                          | 396,855                       | 414,182              |
| Fannie Mae                                                   | 2009-10 AB 5% 3/24                                                                                             | 4,857                         | 4,995                |
| Fannie Mae                                                   | 2010-68 Hj 4.5% 6/40                                                                                           | 1,977,196                     | 2,065,273            |
| Fannie Mae                                                   | 2010-104 Pg 2.5% 11/39                                                                                         | 1,495,687                     | 1,507,753            |

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|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------|-------------------------------|----------------------|
| Fannie Mae                                                   | 3% 2/1/33 #BM5464                                                                                              | 3,179,214                     | 3,272,666            |
| Fannie Mae                                                   | 15YR 6.00% 6/22 #944357                                                                                        | 40,675                        | 42,149               |
| Fannie Mae                                                   | 5.00% 7/30 #MA0472                                                                                             | 5,247,321                     | 5,660,415            |
| Fannie Mae                                                   | 3.5% 11/1/33 #MA1652                                                                                           | 4,534,200                     | 4,742,403            |
| Fannie Mae                                                   | 2.5% 10/1/34                                                                                                   | 5,228,550                     | 5,274,051            |
| Fannie Mae                                                   | 3% 10/1/34 #MA3798                                                                                             | 5,158,147                     | 5,288,813            |
| Fannie Mae                                                   | 2012-149 DA 1.75% 01/43                                                                                        | 80,674                        | 79,687               |
| Fannie Mae                                                   | 1.5% 1/25                                                                                                      | 579,054                       | 565,886              |
| Fannie Mae                                                   | 1.5% 2/25/43                                                                                                   | 861,704                       | 842,435              |
| Fannie Mae                                                   | 2013-16 GP 3% 3/33                                                                                             | 432,139                       | 437,481              |
| Fannie Mae                                                   | 2014-83 P 3% 6/43                                                                                              | 472,185                       | 485,674              |
| Fannie Mae                                                   | 2015-28 P 2.5% 5/45                                                                                            | 949,000                       | 959,143              |
| Fannie Mae                                                   | 2015-28 Je 3% 5/45                                                                                             | 773,399                       | 791,820              |
| Fannie Mae                                                   | 2015-42 Le 3% 6/45                                                                                             | 650,616                       | 665,880              |
| Fannie Mae                                                   | 2015-54 GA 2.5% 07/45                                                                                          | 90,340                        | 90,568               |
| Fannie Mae                                                   | 2016-19 Ah 3% 4/46                                                                                             | 454,976                       | 468,799              |
| Fannie Mae                                                   | 2016-26 Cg 3% 5/46                                                                                             | 1,422,146                     | 1,455,178            |
| Fannie Mae                                                   | 2016-27 Hk 3% 1/41                                                                                             | 708,017                       | 720,360              |
| Fannie Mae                                                   | 2016-27 Kg 3% 1/40                                                                                             | 293,737                       | 302,607              |
| Fannie Mae                                                   | 2016-37 Bk 3% 6/46                                                                                             | 1,464,459                     | 1,494,235            |
| Fannie Mae                                                   | 2016-34 Gh 3% 6/46                                                                                             | 1,374,158                     | 1,412,343            |
| Fannie Mae                                                   | 2016-105 Pa 3.5% 4/45                                                                                          | 679,819                       | 699,988              |
| Fannie Mae                                                   | 2016-100 P 3.5% 11/44                                                                                          | 1,157,005                     | 1,191,843            |
| Fannie Mae                                                   | 2017-11 HA 3.5% 12/45                                                                                          | 1,252,192                     | 1,293,828            |
| Fannie Mae                                                   | 2017-20 AP 3.5% 03/45                                                                                          | 1,395,741                     | 1,440,297            |
| Fannie Mae                                                   | 2017-74 PA 3.5% 11/45                                                                                          | 1,126,373                     | 1,166,564            |
| Fannie Mae                                                   | 2017-97 P 3% 01/47                                                                                             | 729,943                       | 739,660              |
| Fannie Mae                                                   | 2018-3 LP 3% 02/47                                                                                             | 2,402,648                     | 2,447,689            |
| Fannie Mae                                                   | 2018-16 NB 3.25% 12/44                                                                                         | 756,534                       | 768,269              |
| Fannie Mae                                                   | 2018-11 LA 3.5% 7/45                                                                                           | 961,129                       | 989,615              |
| Fannie Mae                                                   | 2018-44 PA 3.5% 06/44                                                                                          | 3,903,651                     | 3,954,400            |
| Fannie Mae                                                   | 3.5% 2/25/46                                                                                                   | 1,315,342                     | 1,360,273            |
| Fannie Mae                                                   | 3.5% 10/25/44                                                                                                  | 1,082,788                     | 1,113,021            |
| Fannie Mae                                                   | 2018-88 BA 4% 11/25/43                                                                                         | 1,320,148                     | 1,347,198            |
| Fannie Mae                                                   | 4% 3/25                                                                                                        | 605,987                       | 630,323              |
| Fannie Mae                                                   | 4% 11/25/48                                                                                                    | 1,307,912                     | 1,357,384            |
| Fannie Mae                                                   | 3% 3/25/48                                                                                                     | 2,667,653                     | 2,724,515            |
| Fannie Mae                                                   | 3% 7/25                                                                                                        | 1,459,257                     | 1,487,535            |
| Fannie Mae                                                   | 2.5% 10/25/39                                                                                                  | 961,343                       | 967,675              |
| Fannie Mae                                                   | 6.50% 10/21 #254044                                                                                            | 862                           | 885                  |
| Fannie Mae                                                   | 5.50% 11/34 #310105                                                                                            | 246,535                       | 274,438              |

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| Fannie Mae                                                   | 20YR 2.5% 01/33#AL2974                                                                                         | 188,261                       | 190,229              |
| Fannie Mae                                                   | 20YR 2.5% 01/33#AL2975                                                                                         | 215,612                       | 217,866              |
| Fannie Mae                                                   | 20YR 2.5% 01/33#AL2976                                                                                         | 127,995                       | 129,333              |
| Fannie Mae                                                   | 20YR 2.5% 01/33#AL2982                                                                                         | 151,841                       | 153,428              |
| Fannie Mae                                                   | 15Yr 3.5% 10/29#A15851                                                                                         | 120,257                       | 125,357              |
| Fannie Mae                                                   | 15Yr 3.5% 9/29#A15878                                                                                          | 318,275                       | 332,171              |
| Fannie Mae                                                   | 15Yr 4.5% 11/25#A18242                                                                                         | 163,848                       | 170,172              |
| Fannie Mae                                                   | 15Yr 3% 9/31#A18853                                                                                            | 1,431,521                     | 1,467,784            |
| Fannie Mae                                                   | 2.5% 10/1/31 #AS8010                                                                                           | 602,950                       | 610,458              |
| Fannie Mae                                                   | 20YR 6.50% 12/21 #545419                                                                                       | 263                           | 270                  |
| Fannie Mae                                                   | 6.50% 7/32 #545759                                                                                             | 12,954                        | 14,845               |
| Fannie Mae                                                   | 6.50% 7/32 #545762                                                                                             | 6,336                         | 7,253                |
| Fannie Mae                                                   | 6.00% 4/25 #660719                                                                                             | 37,119                        | 38,852               |
| Fannie Mae                                                   | 2011-5 PA 4% 10/25                                                                                             | 6,264                         | 6,291                |
| Fannie Mae                                                   | 2011-26 PA 4.5% 04/41                                                                                          | 275,572                       | 295,861              |
| Fannie Mae                                                   | 4% 5/29 #BM5499                                                                                                | 2,354,267                     | 2,456,057            |
| Fannie Mae                                                   | 3% 12/31 #BM1790                                                                                               | 600,237                       | 615,630              |
| Fannie Mae                                                   | 3.5% 07/32#BM3929                                                                                              | 1,076,467                     | 1,123,205            |
| Fannie Mae                                                   | 3% 3/1/30 #BM4299                                                                                              | 2,285,322                     | 2,342,499            |
| Fannie Mae                                                   | 3% 12/1/32 #BM5109                                                                                             | 3,380,148                     | 3,478,449            |
| Fannie Mae                                                   | 3% 9/1/32 #BM5110                                                                                              | 1,575,240                     | 1,619,574            |
| Fannie Mae                                                   | 4.5% 6/1/39 #FM1045                                                                                            | 117,052                       | 125,530              |
| Fannie Mae                                                   | 4.5% 8/1/39 #FM1353                                                                                            | 261,496                       | 281,908              |
| Fannie Mae                                                   | 3% 6/1/33                                                                                                      | 1,011,499                     | 1,039,650            |
| Fannie Mae                                                   | 4.5% 9/1/49 #FM1534                                                                                            | 1,975,612                     | 2,117,478            |
| Fannie Mae                                                   | 3.5% 9/1/34 #FM1577                                                                                            | 1,236,252                     | 1,295,251            |
| Fannie Mae                                                   | 4.5% #FM1774                                                                                                   | 203,148                       | 217,863              |
| Fannie Mae                                                   | 6.50% 11/22 #735137                                                                                            | 4,907                         | 5,031                |
| Fannie Mae                                                   | 6.50% 12/32 #735415                                                                                            | 6,660                         | 7,628                |
| Fannie Mae                                                   | 15YR 4.50% 10/20 #735926                                                                                       | 294                           | 295                  |
| Fannie Mae                                                   | 6.50% 7/35 #745092                                                                                             | 7,273                         | 8,386                |
| Fannie Mae                                                   | 15YR 4.50% 2/20 #809744                                                                                        | 30                            | 30                   |
| Fannie Mae                                                   | 15YR 4.50% 11/20 #813915                                                                                       | 546                           | 550                  |
| Fannie Mae                                                   | 15YR 4.50% 10/20 #836381                                                                                       | 1,248                         | 1,258                |
| Fannie Mae                                                   | 15YR 4.50% 7/21 #845515                                                                                        | 800                           | 811                  |
| Fannie Mae                                                   | 15YR 4.50% 1/21 #852735                                                                                        | 89                            | 90                   |
| Fannie Mae                                                   | 6.50% 8/36 #888034                                                                                             | 9,842                         | 11,260               |
| Fannie Mae                                                   | 6.50% 8/36 #888544                                                                                             | 34,721                        | 39,876               |
| Fannie Mae                                                   | 15YR 4.50% 3/21 #890081                                                                                        | 258                           | 260                  |
| Fannie Mae                                                   | 5.50% 2/37 #904918                                                                                             | 17,317                        | 18,759               |
| Fannie Mae                                                   | 15YR 4.50% 7/21 #932885                                                                                        | 11,137                        | 11,171               |

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| Fannie Mae                                                   | 15YR 4.50% 12/20 #995320                                                                                       | 13,763                        | 13,833               |
| Fannie Mae                                                   | 15YR 6.00% 1/24 #995425                                                                                        | 57,061                        | 59,703               |
| Fannie Mae                                                   | 15YR 4.50% 12/20 #995465                                                                                       | 5,654                         | 5,689                |
| Fannie Mae                                                   | 15YR 6.50% 2/24 #995658                                                                                        | 23,692                        | 25,103               |
| Fannie Mae                                                   | 8.00% 11/37 #995783                                                                                            | 9,172                         | 10,402               |
| Fannie Mae                                                   | 4% 4/1/38 #MA3337                                                                                              | 1,810,892                     | 1,911,846            |
| Fannie Mae                                                   | 10YR 6.50% 12/37 #AD0070                                                                                       | 26,019                        | 28,641               |
| Fannie Mae                                                   | 6.50% 9/28 #AD0329                                                                                             | 53,575                        | 58,439               |
| Fannie Mae                                                   | 6.50% 12/35 #AD0723                                                                                            | 40,308                        | 46,198               |
| Fannie Mae                                                   | 15YR 5.50% 3/24 #AE0467                                                                                        | 18,953                        | 19,649               |
| Fannie Mae                                                   | 15YR 6.00% 3/24 #AE0745                                                                                        | 33,558                        | 34,818               |
| Fannie Mae                                                   | 6.50% 8/36 #AE0746                                                                                             | 30,097                        | 34,529               |
| Fifth Third Bank                                             | 2.6% 6/15/22                                                                                                   | 505,000                       | 511,206              |
| Fifth Third Bank                                             | 1.8% 2/15/22                                                                                                   | 420,215                       | 419,831              |
| Florida Power & Light                                        | 3ML+40 5/6/22                                                                                                  | 2,495,000                     | 2,495,075            |
| FMC Corporation                                              | 3.45% 10/1/29                                                                                                  | 1,445,000                     | 1,491,952            |
| Ford Motor Credit Company                                    | 2.979% 8/3/22                                                                                                  | 1,475,000                     | 1,476,563            |
| Ford Motor Credit Company                                    | 3.35% 11/1/22                                                                                                  | 2,595,000                     | 2,619,983            |
| Ford Motor Credit Company                                    | 1.69% 11/21                                                                                                    | 472,897                       | 472,432              |
| Ford Motor Credit Company                                    | 2.93% 06/21                                                                                                    | 1,840,000                     | 1,843,999            |
| Ford Motor Credit Company                                    | 2.78% 9/15                                                                                                     | 1,507,000                     | 1,527,410            |
| Ford Motor Credit Company                                    | 2.16% 09/22                                                                                                    | 838,000                       | 838,934              |
| Ford Motor Credit Company                                    | 2.95% 05/15                                                                                                    | 800,000                       | 808,349              |
| Ford Motor Credit Company                                    | 2.31% 8/27                                                                                                     | 324,000                       | 325,180              |
| Ford Motor Credit Company                                    | 2.44% 1/27                                                                                                     | 450,000                       | 450,960              |
| Ford Motor Credit Company                                    | 1.67% 6/21                                                                                                     | 169,758                       | 169,645              |
| Ford Motor Credit Company                                    | 3.52% 7/15/30 14                                                                                               | 885,000                       | 929,018              |
| Ford Motor Credit Company                                    | 3.157% 8/4/20                                                                                                  | 1,000,000                     | 1,003,952            |
| Ford Motor Credit Company                                    | 2.681% 01/20                                                                                                   | 686,000                       | 686,053              |
| Ford Motor Credit Company                                    | 3.339% 3/22                                                                                                    | 364,000                       | 367,501              |
| Ford Motor Credit Company                                    | 4.14% 2/23                                                                                                     | 1,000,000                     | 1,028,261            |
| Fortis Inc.                                                  | 2.1% 10/04/21                                                                                                  | —                             | —                    |
| Fortive Corp                                                 | 2.35% 06/15/21                                                                                                 | 302,000                       | 303,219              |
| Fox Corporation                                              | 3.666% 1/25/22 144A                                                                                            | 310,000                       | 320,021              |
| Freddie Mac                                                  | 15YR 5.00% 10/23 #G13276                                                                                       | 58,271                        | 60,492               |
| Freddie Mac                                                  | 5.50% 1/24 #G13432                                                                                             | 84,514                        | 87,850               |
| Freddie Mac                                                  | 15YR 5.50% 12/21 #G13481                                                                                       | 26,004                        | 26,528               |
| Freddie Mac                                                  | 15YR 6.00% 1/24 #G13647                                                                                        | 78,019                        | 81,774               |
| Freddie Mac                                                  | 15YR 6.00% 1/24 #G13982                                                                                        | 53,586                        | 55,276               |
| Freddie Mac                                                  | 15YR 5.50% 12/24 #G14015                                                                                       | 324,418                       | 334,395              |
| Freddie Mac                                                  | 15YR 5.0% 4/20 #G11682                                                                                         | 2,276                         | 2,277                |

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| Freddie Mac                                                  | 15YR 5.50% 2/20 #G11728                                                                                        | 37                            | 37                   |
| Freddie Mac                                                  | 192 I 9% 2/22                                                                                                  | 1,803                         | 1,829                |
| Freddie Mac                                                  | 6.50% 9/23 #Z40030                                                                                             | 663,276                       | 704,423              |
| Freddie Mac                                                  | 6.50% 5/24 #Z40034                                                                                             | 866,556                       | 923,691              |
| Freddie Mac                                                  | 2068 B 10% 11/22                                                                                               | 2,151                         | 2,337                |
| Freddie Mac                                                  | 2420 MZ 6.5% 2/32                                                                                              | 313,227                       | 356,716              |
| Freddie Mac                                                  | 2012-4049 CA 3% 5/27                                                                                           | 556,721                       | 567,536              |
| Freddie Mac                                                  | 2011-3844 PJ 5% 1/40                                                                                           | 222,427                       | 230,256              |
| Freddie Mac                                                  | K067 A2 3.194% 07/27                                                                                           | 7,015,000                     | 7,416,840            |
| Freddie Mac                                                  | 18-K072 A2 3.444% 12/27                                                                                        | 10,000,000                    | 10,740,294           |
| Freddie Mac                                                  | 2018-K076 A2 3.9% 04/28                                                                                        | 3,500,000                     | 3,867,416            |
| Freddie Mac                                                  | 2018-K076 AM 3.9% 04/28                                                                                        | 1,575,000                     | 1,730,658            |
| Freddie Mac                                                  | 2018-K078 AM 3.92% 06/51                                                                                       | 4,960,000                     | 5,469,187            |
| Freddie Mac                                                  | K079 AM 3.93% 06/25/28                                                                                         | 2,550,000                     | 2,811,408            |
| Freddie Mac                                                  | 2018-K077 A2 3.85% 05/28                                                                                       | 3,200,000                     | 3,524,203            |
| Freddie Mac                                                  | K077 AM 3.85% 05/28                                                                                            | 660,000                       | 723,759              |
| Freddie Mac                                                  | 2018-K080 AM 3.986% 07/28                                                                                      | 4,700,000                     | 5,194,029            |
| Freddie Mac                                                  | 2018-K082 AM 3.92% 09/28                                                                                       | 2,800,000                     | 3,093,053            |
| Freddie Mac                                                  | 2018-K733 AM 3.75% 09/25                                                                                       | 2,300,000                     | 2,460,761            |
| Freddie Mac                                                  | 2018-K083 A2 3.97% 09/28                                                                                       | 2,500,000                     | 2,796,554            |
| Freddie Mac                                                  | 2018-K083 AM 4.03% 10/28                                                                                       | 1,000,000                     | 1,112,670            |
| Freddie Mac                                                  | 2018-K084 AM 3.88% 10/28                                                                                       | 5,000,000                     | 5,494,893            |
| Freddie Mac                                                  | 2018-K085 AM 4.06% 10/28                                                                                       | 2,500,000                     | 2,784,529            |
| Freddie Mac                                                  | 2018- 3.859% 11/28                                                                                             | 2,300,000                     | 2,541,409            |
| Freddie Mac                                                  | 2018-K086 AM 3.919% 11/28                                                                                      | 750,000                       | 828,875              |
| Freddie Mac                                                  | 3.832% 12/25/28                                                                                                | 850,000                       | 932,698              |
| Freddie Mac                                                  | 3.499% 1/25/26                                                                                                 | 2,500,000                     | 2,630,415            |
| Freddie Mac                                                  | 3.492% 3/25/29                                                                                                 | 3,150,000                     | 3,384,836            |
| Freddie Mac                                                  | 3.566% 3/25/29                                                                                                 | 3,500,000                     | 3,789,605            |
| Freddie Mac                                                  | K074 A2 3.6% 02/51                                                                                             | 6,000,000                     | 6,507,856            |
| Freddie Mac                                                  | 2527 TB 6% 11/32                                                                                               | 11,695                        | 13,221               |
| Freddie Mac                                                  | 3397 FC 0.8613% 12/37                                                                                          | 180,432                       | 181,232              |
| Freddie Mac                                                  | 20YR 6.00% 9/27 #G30357                                                                                        | 84,284                        | 92,494               |
| Freddie Mac                                                  | 6.50% 5/22 #D95395                                                                                             | 566                           | 569                  |
| Freddie Mac                                                  | 15YR 6.50% 7/21 #G12934                                                                                        | 2,687                         | 2,754                |
| Freddie Mac                                                  | 15YR 6.00% 11/23 #G13368                                                                                       | 10,373                        | 10,658               |
| Freddie Mac                                                  | 8.50% 7/28 #G00981                                                                                             | 41,641                        | 46,574               |
| Freddie Mac                                                  | 2.5% 2/1/28 #J22472                                                                                            | 3,978,606                     | 4,026,582            |
| Freddie Mac                                                  | 2075 PH 6.5% 8/28                                                                                              | 21,755                        | 24,295               |
| Freddie Mac                                                  | 2208 PG 7% 1/30                                                                                                | 38,885                        | 44,594               |
| Freddie Mac                                                  | 2262 Z 7.5% 10/30                                                                                              | 22,701                        | 26,395               |

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| Freddie Mac                                                  | 1584 L 6.5% 9/23                                                                                               | 23,918                        | 25,448               |
| Freddie Mac                                                  | 1577 PK 6.5% 9/23                                                                                              | 4,839                         | 5,103                |
| Freddie Mac                                                  | 1617 PM 6.5% 11/23                                                                                             | 20,103                        | 21,449               |
| Freddie Mac                                                  | 1837 Z 6.5% 4/26                                                                                               | 16,235                        | 17,378               |
| Freddie Mac                                                  | 1835 D 6% 4/26                                                                                                 | 20,726                        | 21,879               |
| Freddie Mac                                                  | 2399 OH 6.5% 1/32                                                                                              | 33,295                        | 37,943               |
| Freddie Mac                                                  | 2344 ZJ 6.5% 8/31                                                                                              | 3,519                         | 4,005                |
| Freddie Mac                                                  | 2011-3857 Ec 3.5% 8/39                                                                                         | 661,947                       | 674,821              |
| Freddie Mac                                                  | 3.5% 6/15/26                                                                                                   | 5,813,000                     | 5,964,024            |
| Freddie Mac                                                  | 2012-4026 HA 3.5% 12/39                                                                                        | 1,452,862                     | 1,479,297            |
| Freddie Mac                                                  | 2012-4016 Ca 2% 7/41                                                                                           | 726,141                       | 721,321              |
| Freddie Mac                                                  | 2012-4062 BA 3.5% 06/38                                                                                        | 1,538,371                     | 1,562,362            |
| Freddie Mac                                                  | 2010-3703 Cy 4% 8/25                                                                                           | 1,475,037                     | 1,528,946            |
| Freddie Mac                                                  | 2014-4352 A 3% 4/40                                                                                            | 544,815                       | 556,869              |
| Freddie Mac                                                  | 2014-4358 Da 3% 6/40                                                                                           | 1,714,947                     | 1,737,454            |
| Freddie Mac                                                  | 2015-4441 Ak 3% 9/37                                                                                           | 2,493,321                     | 2,506,596            |
| Freddie Mac                                                  | 4454 B 3% 10/41                                                                                                | 2,545,826                     | 2,564,230            |
| Freddie Mac                                                  | 2015-4461 LA 3% 06/38                                                                                          | 3,904,787                     | 3,964,411            |
| Freddie Mac                                                  | 2015-4482 Dh 3% 6/42                                                                                           | 1,768,238                     | 1,816,131            |
| Freddie Mac                                                  | 2015-4502 Ga 3.5% 8/41                                                                                         | 1,783,179                     | 1,817,137            |
| Freddie Mac                                                  | 2016-4546 AB 2% 01/31                                                                                          | 1,404,517                     | 1,403,646            |
| Freddie Mac                                                  | 3% 8/15/27                                                                                                     | 2,856,848                     | 2,909,956            |
| Freddie Mac                                                  | 2016-4569 DA 3% 08/44                                                                                          | 1,510,366                     | 1,541,798            |
| Freddie Mac                                                  | 3% 5/15                                                                                                        | 1,967,590                     | 1,995,607            |
| Freddie Mac                                                  | 4189 Md 3.0% 6/33                                                                                              | 535,204                       | 538,488              |
| Freddie Mac                                                  | 2013-4281 Lg 4% 1/43                                                                                           | 492,049                       | 519,230              |
| Freddie Mac                                                  | 2014-4305 Ma 3% 8/38                                                                                           | 1,541,965                     | 1,555,560            |
| Freddie Mac                                                  | 4314 KA 3% 12/39                                                                                               | 3,098,566                     | 3,148,603            |
| Freddie Mac                                                  | 2017-4716 PA 3% 07/44                                                                                          | 4,103,422                     | 4,163,437            |
| Freddie Mac                                                  | 2474 NR 6.5% 7/32                                                                                              | 21,649                        | 24,624               |
| Freddie Mac                                                  | 2484 LZ 6.5% 7/32                                                                                              | 33,677                        | 38,408               |
| Freddie Mac                                                  | 2009-3534 Mb 4% 5/24                                                                                           | 833,889                       | 854,731              |
| Freddie Mac                                                  | 15YR 5.00% 4/20 #G13598                                                                                        | 62                            | 62                   |
| Freddie Mac                                                  | 15YR 2.5% 6/23#G14775                                                                                          | 55,310                        | 55,821               |
| Freddie Mac                                                  | 15Yr 2.5% 10/31#G16387                                                                                         | 730,056                       | 738,859              |
| Freddie Mac                                                  | 25YR 5.50% 7/35 #G05815                                                                                        | 31,199                        | 34,802               |
| Freddie Mac                                                  | 6.50% 8/26 #C90985                                                                                             | 13,488                        | 14,699               |
| Freddie Mac                                                  | 6.50% 10/26 #C90995                                                                                            | 77,954                        | 85,023               |
| Freddie Mac                                                  | 20Yr 3.5% 6/32#C91456                                                                                          | 605,128                       | 632,720              |
| Freddie Mac                                                  | 6.00% 8/26 #G00587                                                                                             | 16,461                        | 17,831               |
| Freddie Mac                                                  | 5.50% 3/34 #G01665                                                                                             | 45,233                        | 50,526               |

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|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------|-------------------------------|----------------------|
| Freddie Mac                                                  | 6.00% 8/28 #C13910                                                                                             | 37,627                        | 41,646               |
| Freddie Mac                                                  | 15YR 4.00% 4/26 #E02867                                                                                        | 44,546                        | 46,492               |
| Freddie Mac                                                  | 15YR 2.5% 9/22#J20415                                                                                          | 24,127                        | 24,350               |
| Freddie Mac                                                  | 15Yr 3% 5/29#J29409                                                                                            | 972,024                       | 996,883              |
| Freddie Mac                                                  | 3% 5/1/29 #J32373                                                                                              | 2,671,737                     | 2,741,738            |
| Freddie Mac                                                  | 2.5% 11/1/28 #J32374                                                                                           | 2,472,050                     | 2,501,859            |
| Freddie Mac                                                  | 2.5% 12/1/31 #SB0093                                                                                           | 1,502,841                     | 1,520,615            |
| Freddie Mac                                                  | 5.50% 5/34 #Z40042                                                                                             | 343,904                       | 382,938              |
| Freddie Mac                                                  | 20Yr 3% 11/33#G30872                                                                                           | 711,867                       | 733,886              |
| Freddie Mac                                                  | 20Yr 3.5% 05/38#G31067                                                                                         | 384,620                       | 401,556              |
| Freddie Mac                                                  | 2012-4135 AB 1.75% 06/42                                                                                       | 64,047                        | 63,314               |
| Freddie Mac                                                  | 2% 8/15/32                                                                                                     | 274,617                       | 273,204              |
| Freddie Mac                                                  | 2% 10/15/32                                                                                                    | 286,819                       | 284,645              |
| Freddie Mac                                                  | 2015-4472 W1 3% 5/45                                                                                           | 383,587                       | 395,319              |
| Freddie Mac                                                  | 2.716% 6/25/22                                                                                                 | 1,037,000                     | 1,052,283            |
| Freddie Mac                                                  | 2.406% 3/25/23                                                                                                 | 953,000                       | 962,197              |
| Freddie Mac                                                  | K724 A1 2.776% 03/23                                                                                           | 212,497                       | 214,730              |
| Freddie Mac                                                  | 4683 EA 2.5% 05/47                                                                                             | 1,066,463                     | 1,066,186            |
| Freddie Mac                                                  | 2.637% 1/23                                                                                                    | 916,000                       | 931,515              |
| Freddie Mac                                                  | 3.3% 4/25/23                                                                                                   | 861,000                       | 894,701              |
| Freddie Mac                                                  | 2013-K033 A2 3.06%                                                                                             | 1,565,000                     | 1,616,755            |
| Freddie Mac                                                  | 2013-K035 A2 3.458%                                                                                            | 483,000                       | 505,665              |
| Freddie Mac                                                  | 2017-K727 A1 2.632% 10/23                                                                                      | 137,053                       | 138,498              |
| Freddie Mac                                                  | 2.946% 7/25/24                                                                                                 | 1,070,000                     | 1,102,606            |
| Freddie Mac                                                  | 2018-4765 QA 3% 02/46                                                                                          | 1,603,904                     | 1,635,838            |
| Freddie Mac                                                  | 2018-K079 A1 3.729% 02/28                                                                                      | 261,595                       | 280,856              |
| Freddie Mac                                                  | 4847 CA 3.5% 11/15/45                                                                                          | 992,952                       | 1,020,334            |
| Freddie Mac                                                  | 4% 7/15/47                                                                                                     | 1,573,217                     | 1,641,667            |
| Freddie Mac                                                  | 2019-4872 AB 4% 8/15/47                                                                                        | 1,485,414                     | 1,550,974            |
| Freddie Mac                                                  | 3% 7/25/39                                                                                                     | 1,145,898                     | 1,168,825            |
| Freddie Mac                                                  | 3% 10/25/48                                                                                                    | 1,007,368                     | 1,032,683            |
| Freddie Mac                                                  | 2018-4766 MA 3.5% 02/46                                                                                        | 1,484,498                     | 1,533,377            |
| FSPC T-54 2A                                                 | 6.5% 2/43                                                                                                      | 62,748                        | 74,160               |
| FSPC T-54 3A                                                 | 7% 2/43                                                                                                        | 27,206                        | 32,703               |
| General Electric Capital                                     | 2.342% 11/15/20                                                                                                | 1,676,000                     | 1,677,265            |
| General Electric Capital                                     | 3.1% 1/09/23                                                                                                   | 649,000                       | 662,712              |
| General Electric Capital                                     | 3.375% 3/11/24                                                                                                 | 786,000                       | 813,661              |
| General Motors Financial                                     | 3.7% 5/09/23                                                                                                   | 1,800,000                     | 1,855,032            |
| General Motors Financial                                     | 2.65% 4/13/20                                                                                                  | 603,000                       | 603,747              |
| General Motors Financial                                     | 3.55% 4/9/21                                                                                                   | 508,000                       | 517,561              |
| General Motors Financial                                     | 4.15% 06/19/23                                                                                                 | 900,000                       | 946,479              |

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| General Motors Financial                                     | 4.2% 11/6/21                                                                                                   | 900,000                       | 932,932              |
| GM Financial Leasing Trust                                   | 3.1% 06/21                                                                                                     | 1,165,847                     | 1,169,622            |
| GM Financial Leasing Trust                                   | 2.98% 12/20/21                                                                                                 | 1,061,000                     | 1,070,357            |
| GM Financial Leasing Trust                                   | 2.61% 01/21                                                                                                    | 762,966                       | 763,855              |
| GM Financial Leasing Trust                                   | 2.39% 7/22                                                                                                     | 343,272                       | 344,178              |
| GM Financial Leasing Trust                                   | 2.97% 11/16/23                                                                                                 | 803,000                       | 814,032              |
| GM Financial Leasing Trust                                   | 2.67% 3/21/22                                                                                                  | 313,000                       | 315,358              |
| GMF Floorplan Owner Revolving Trust                          | 2.22% 1/22 144A                                                                                                | 685,000                       | 684,985              |
| GMF Floorplan Owner Revolving Trust                          | 3.25% 03/15/2023                                                                                               | 773,000                       | 782,446              |
| GNMA                                                         | 20YR 6.50% 4/23 #593677                                                                                        | 8,585                         | 9,016                |
| GNMA                                                         | 2002-33 ZD 6% 5/32                                                                                             | 250,270                       | 276,650              |
| GNMA                                                         | 2008-47 PC 5% 11/16/37                                                                                         | 453,645                       | 467,997              |
| GNMA                                                         | 2009-127 PL 4.25% 10/38                                                                                        | 62,197                        | 62,545               |
| GNMA                                                         | 2010-73 GA 4.5% 9/36                                                                                           | 114,990                       | 115,501              |
| GNMA                                                         | 2010-162 PQ 4.5% 6/39                                                                                          | 26,782                        | 26,858               |
| GNMA                                                         | 6.50% 1/23 #530795                                                                                             | 44,561                        | 46,796               |
| GNMA                                                         | 15YR 6.50% 6/20 #641437                                                                                        | 708                           | 710                  |
| GNMA                                                         | 4% 12/16/24                                                                                                    | 1,575,405                     | 1,629,071            |
| GNMA                                                         | 2010-61 HD 3.5% 11/38                                                                                          | 58,843                        | 58,824               |
| GNMA                                                         | 2010-98 Ch 3% 10/39                                                                                            | 241,248                       | 242,871              |
| GNMA                                                         | 2013-106 Pa 4% 2/43                                                                                            | 1,305,473                     | 1,383,267            |
| GNMA                                                         | 4.5% 6/20/48 #MA5265                                                                                           | 897,767                       | 945,764              |
| GNMA                                                         | 6.50% 9/29 #002808                                                                                             | 136,550                       | 152,511              |
| GNMA                                                         | 5.50% 7/38 #004187                                                                                             | 14,556                        | 15,895               |
| GNMA                                                         | 6.00% 11/38 #004285                                                                                            | 24,569                        | 26,993               |
| GNMA                                                         | 7.00% 8/28 #416611                                                                                             | 11,331                        | 12,726               |
| GNMA                                                         | 7.00% 8/28 #458917                                                                                             | 3,916                         | 4,364                |
| GNMA                                                         | 7.00% 2/28 #462548                                                                                             | 1,095                         | 1,186                |
| GNMA                                                         | 7.00% 7/28 #462643                                                                                             | 40,318                        | 45,180               |
| GNMA                                                         | 7.00% 10/28 #481353                                                                                            | 46,131                        | 52,074               |
| GNMA                                                         | 7.00% 5/32 #552576                                                                                             | 12,170                        | 13,932               |
| GNMA                                                         | 8.00% 11/29 #186997                                                                                            | 663                           | 754                  |
| Goldman Sachs                                                | 3.85% 7/08/24                                                                                                  | 740,000                       | 782,038              |
| Goldman Sachs                                                | 5.75% 1/24/22                                                                                                  | 3,650,000                     | 3,916,785            |
| Goldman Sachs                                                | 3.85% 01/26/27                                                                                                 | 4,715,000                     | 5,014,501            |
| Goldman Sachs                                                | 3.75% 2/25/26                                                                                                  | 800,000                       | 846,015              |
| Goldman Sachs                                                | 3% 4/26/22                                                                                                     | 1,510,000                     | 1,528,582            |
| Goldman Sachs                                                | 2.908%/VAR 6/5/23                                                                                              | 1,490,000                     | 1,514,046            |
| Goldman Sachs                                                | 2.876%/VAR 10/22                                                                                               | 3,450,000                     | 3,498,169            |
| Goldman Sachs                                                | 5.25% 7/27/21                                                                                                  | 318,000                       | 333,657              |
| Goldman Sachs                                                | 2.905%/VAR 7/24/23                                                                                             | 1,500,000                     | 1,526,508            |

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| Goldman Sachs                                                | 3.2% 2/23/23                                                                                                   | 1,000,000                     | 1,027,684            |
| GSMS 14-GC18 AAB                                             | 3.648% 1/47                                                                                                    | 95,707                        | 98,233               |
| GSMS 14-GC20 AAB                                             | 3.655% 4/47                                                                                                    | 118,763                       | 122,072              |
| GSMS 14-GC26 AAB                                             | 3.365% 11/47                                                                                                   | 519,443                       | 533,288              |
| GSMS 15-GC28 AAB                                             | 3.206% 02/48                                                                                                   | 362,000                       | 370,716              |
| GSMS 15-GC32 A3                                              | 3.498% 7/48                                                                                                    | 4,300,000                     | 4,529,844            |
| GSMS 15-GC32 AAB                                             | 3.513% 7/48                                                                                                    | 285,000                       | 295,647              |
| GSMS 2012-ALOH A                                             | 3.551 4/10/34                                                                                                  | 1,780,000                     | 1,819,817            |
| GSMS 2012-GC6 A3                                             | 3.482% 01/45                                                                                                   | 439,341                       | 447,175              |
| GSMS 2012-GCJ7 A4                                            | 3.377% 05/45                                                                                                   | 3,167,241                     | 3,211,391            |
| GSMS 2012-GCJ9 A3                                            | 2.773% 11/45                                                                                                   | 1,240,650                     | 1,256,438            |
| GSMS 2012-GCJ9 AAB                                           | 2.368% 10/45                                                                                                   | 1,127,656                     | 1,130,917            |
| GSMS 2013-GC10 A4                                            | 2.681% 02/46                                                                                                   | 335,669                       | 339,895              |
| GSMS 2013-GC10 A5                                            | 2.943% 2/46                                                                                                    | 868,000                       | 885,656              |
| Harot                                                        | 1.68% 08/21                                                                                                    | 412,574                       | 412,190              |
| Harot                                                        | 1.79% 09/21                                                                                                    | 273,438                       | 273,312              |
| Harot                                                        | 2.64% 02/22                                                                                                    | 1,546,898                     | 1,553,344            |
| Harot                                                        | 1.72% 07/21                                                                                                    | 201,541                       | 201,372              |
| Hart                                                         | 2.79% 07/22                                                                                                    | 1,284,000                     | 1,292,833            |
| Hart                                                         | 1.77% 01/22                                                                                                    | 840,788                       | 839,968              |
| Hart                                                         | 1.29% 4/21                                                                                                     | 93,654                        | 93,590               |
| Hart                                                         | 1.94% 2/15/24                                                                                                  | 647,000                       | 647,441              |
| Healthcare Trust                                             | 3.5% 8/1/26                                                                                                    | 104,000                       | 108,457              |
| Healthpeak Properties Inc                                    | 3% 1/15/30                                                                                                     | 1,505,000                     | 1,508,674            |
| HSBC Holdings                                                | 4.875% 1/22                                                                                                    | 675,000                       | 712,442              |
| HSBC Holdings                                                | 3ML+2.24 3/8/21                                                                                                | 437,000                       | 446,635              |
| HSBC Holdings                                                | 3.262/VAR 3/13/23                                                                                              | 3,905,000                     | 3,992,581            |
| HSBC Holdings                                                | 3.033/VAR 11/22/23                                                                                             | 900,000                       | 920,501              |
| HSBC Holdings                                                | 3.95%/VAR 5/18/2024                                                                                            | 650,000                       | 683,482              |
| HSBC Holdings                                                | 3.803%/VAR 3/11/25                                                                                             | 1,000,000                     | 1,049,026            |
| Hungary Government                                           | 6.375% 3/29/21                                                                                                 | 750,000                       | 791,250              |
| Huntington Bancshares                                        | 2.5% 8/7/22                                                                                                    | 1,040,000                     | 1,051,032            |
| Huntington Bancshares                                        | 3.125% 4/1/22                                                                                                  | 795,000                       | 812,459              |
| Huntington Bancshares                                        | 2.3% 1/14/22                                                                                                   | 1,000,000                     | 1,005,098            |
| Huntington Bancshares                                        | 2.625% 8/6/24                                                                                                  | 785,000                       | 795,842              |
| Huntington National Bank                                     | 3.25% 5/21                                                                                                     | 850,000                       | 864,224              |
| Husky Energy                                                 | 4% 4/15/24                                                                                                     | 1,000,000                     | 1,055,019            |
| Hyundai Capital                                              | 2.85% 11/1/22 144A                                                                                             | 1,435,000                     | 1,450,246            |
| Hyundai Capital                                              | 2.6% 3/20 144A                                                                                                 | 380,000                       | 380,234              |
| IBM Corporation                                              | 2.85% 5/13/22                                                                                                  | 1,100,000                     | 1,123,779            |
| Imperial Tobacco                                             | 3.125% 7/26/24 144A                                                                                            | 2,180,000                     | 2,201,052            |

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| Imperial Tobacco                                             | 2.95% 7/20 144A                                                                                                | 3,000,000                     | 3,008,413            |
| ING Group N.V.                                               | 3.55% 4/9/24                                                                                                   | 275,000                       | 287,793              |
| ING Group N.V.                                               | 3.15% 3/29/22                                                                                                  | 850,000                       | 868,935              |
| Intercontinental Exchange                                    | 2.75% 12/01/20                                                                                                 | 534,000                       | 537,583              |
| Intercontinental Exchange                                    | 3.45% 09/21/23                                                                                                 | 505,000                       | 528,669              |
| Italy Republic of                                            | 2.375% 10/17/24                                                                                                | 1,700,000                     | 1,664,702            |
| ITC Holdings                                                 | 2.7% 11/15/22                                                                                                  | 523,000                       | 529,254              |
| Jackson National Life Global                                 | 3.3% 2/1/22                                                                                                    | 1,425,000                     | 1,464,766            |
| Japan Bank International                                     | 2.25% 02/24/20                                                                                                 | 600,000                       | 600,299              |
| Japan Bank International                                     | 1.5% 7/21/21                                                                                                   | 787,000                       | 782,724              |
| Japan Finance Organization for Municipalities                | 2.125% 10/23 144A                                                                                              | 1,000,000                     | 1,001,714            |
| Japan Finance Organization for Municipalities                | 2.625% 4/20/22 144A                                                                                            | 1,200,000                     | 1,216,245            |
| Japan Finance Organization for Municipalities                | 3% 3/12/24 144A                                                                                                | 400,000                       | 414,220              |
| Jefferies Group                                              | 6.875% 4/15/21                                                                                                 | 985,000                       | 1,041,975            |
| Jersey Central Power & Light                                 | 4.3% 1/15/26 144A                                                                                              | 440,000                       | 478,664              |
| John Deere Capital                                           | 2.6% 3/7/24                                                                                                    | 272,000                       | 278,019              |
| John Deere Owner Trust                                       | 2.21% 12/15/23                                                                                                 | 709,000                       | 713,638              |
| JP Morgan Chase & Co.                                        | 4.25% 10/15/20                                                                                                 | 2,050,000                     | 2,086,335            |
| JP Morgan Chase & Co.                                        | 4.625% 5/10/21                                                                                                 | 1,400,000                     | 1,448,619            |
| JP Morgan Chase & Co.                                        | 3.2% 1/25/23                                                                                                   | 1,000,000                     | 1,031,536            |
| JP Morgan Chase & Co.                                        | 3.625% 5/13/24                                                                                                 | 1,340,000                     | 1,419,357            |
| JP Morgan Chase & Co.                                        | 3.2% 6/26                                                                                                      | 2,060,000                     | 2,150,185            |
| JP Morgan Chase & Co.                                        | 2.95% 10/01/26                                                                                                 | 1,140,000                     | 1,173,830            |
| JP Morgan Chase & Co.                                        | 3.702%/VAR 5/6/30                                                                                              | 1,810,000                     | 1,947,286            |
| JP Morgan Chase & Co.                                        | 2.55% 10/29/20                                                                                                 | 400,000                       | 401,801              |
| JP Morgan Chase & Co.                                        | 2.55% 03/01/21                                                                                                 | 1,000,000                     | 1,007,545            |
| JP Morgan Chase & Co.                                        | 3.559%/VAR 04/23/24                                                                                            | 850,000                       | 885,307              |
| JP Morgan Chase & Co.                                        | 3.514% 06/18/22                                                                                                | 850,000                       | 868,210              |
| JP Morgan Chase & Co.                                        | 4.023%/VAR 12/05/24                                                                                            | 1,100,000                     | 1,172,389            |
| JP Morgan Chase & Co.                                        | 3.207 VAR 4/1/23                                                                                               | 600,000                       | 614,086              |
| JPMBB 13-C12 ASB                                             | 3.157% 07/45                                                                                                   | 1,112,890                     | 1,124,982            |
| JPMBB 14-C22 A3A1                                            | 3.5379% 9/47                                                                                                   | 1,770,212                     | 1,860,871            |
| JPMBB 14-C22 ASB                                             | 3.5036% 09/47                                                                                                  | 326,461                       | 335,140              |
| JPMBB 15-C27 A3A1                                            | 2.9202% 2/48                                                                                                   | 4,500,000                     | 4,607,147            |
| JPMBB 15-C32 A4                                              | 3.3293% 11/48                                                                                                  | 3,000,000                     | 3,122,972            |
| JPMBB Commercial Mortgage Securities Trust 2014              | 3.8012% 9/15/47                                                                                                | 403,000                       | 427,980              |
| JPMCC 12-C8 ASB                                              | 2.3791% 10/45                                                                                                  | 1,450,998                     | 1,451,897            |
| JPMCC 13-C10 A5                                              | 3.1425% 12/47                                                                                                  | 1,068,178                     | 1,096,132            |

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| JPMCC 16-JP4 A2                                              | 2.9343% 12/49                                                                                                  | 507,000                       | 511,974              |
| JPMCC 17-JP5 A3                                              | 3.3422% 03/50                                                                                                  | 2,100,000                     | 2,163,652            |
| JPMCC 2012-C6 A3                                             | 3.5074% 5/45                                                                                                   | 250,585                       | 257,530              |
| JPMCC 2012-C8 A3                                             | 2.8291% 10/45                                                                                                  | 387,096                       | 392,879              |
| JPMCC 2015-JP1 A2                                            | 3.1438% 1/49                                                                                                   | 423,000                       | 424,990              |
| JPMorgan Chase Bank                                          | 3.086/VAR 4/21                                                                                                 | 3,250,000                     | 3,260,991            |
| Keurig Dr Pepper Inc                                         | 3.551% 5/25/21                                                                                                 | 725,000                       | 740,321              |
| Keurig Dr Pepper Inc                                         | 4.057% 5/25/23                                                                                                 | 1,770,000                     | 1,865,619            |
| Key Corp                                                     | 5.1% 3/24/21                                                                                                   | 435,000                       | 451,391              |
| Key Corp                                                     | 2.9% 9/15/20                                                                                                   | 2,000,000                     | 2,013,280            |
| KeyBank National                                             | 2.25% 3/16/20                                                                                                  | 250,000                       | 250,147              |
| KeyBank National                                             | 3.3% 2/1/22                                                                                                    | 255,000                       | 261,879              |
| Kinder Morgan Energy Partners, L.P.                          | 3.5% 9/1/23                                                                                                    | 492,000                       | 510,160              |
| KNDL 2019-KNSQ Mortgage Trust                                | 1ML+80 5/15/36                                                                                                 | 965,000                       | 964,441              |
| Kraft Heinz                                                  | 3% 6/01/26                                                                                                     | 1,380,000                     | 1,378,891            |
| Kraft Heinz                                                  | 3.95% 7/15/25                                                                                                  | 3,180,000                     | 3,363,978            |
| Kraft Heinz                                                  | 3.75% 4/1/30 144A                                                                                              | 425,000                       | 437,299              |
| Kroger                                                       | 3.3% 1/15/21                                                                                                   | 215,000                       | 217,749              |
| Kubota Credit Owner Trust                                    | 3.1% 08/15/2022 144A                                                                                           | 1,027,000                     | 1,038,977            |
| Laboratory Corp                                              | 3.2% 2/01/22                                                                                                   | 150,000                       | 153,363              |
| Laboratory Corp                                              | 2.3% 12/1/24                                                                                                   | 875,000                       | 870,446              |
| Level 3 Financing                                            | 3.4% 3/1/27 144A                                                                                               | 2,270,000                     | 2,285,958            |
| LG&E & Ku Energy Llc                                         | 3.75% 11/20                                                                                                    | 1,250,000                     | 1,262,877            |
| Liberty Mutual                                               | 4.569% 2/1/29 144A                                                                                             | 1,320,000                     | 1,473,197            |
| Lincoln National                                             | 6.25% 2/15/20                                                                                                  | 1,350,000                     | 1,356,229            |
| Lloyds Bank plc                                              | 2.907/VAR 11/07/23                                                                                             | 465,000                       | 471,746              |
| Lloyds Bank plc                                              | 0% 8/14/22                                                                                                     | 1,085,000                     | 1,089,822            |
| Macquarie                                                    | 3.189/VAR 11/23 144A                                                                                           | 1,835,000                     | 1,875,370            |
| Macquarie                                                    | 2.1% 10/17/22 144A                                                                                             | 1,130,000                     | 1,132,946            |
| Macys Retail                                                 | 3.875% 1/15/22                                                                                                 | 151,000                       | 153,841              |
| Manitoba Provence                                            | 2.125% 6/26                                                                                                    | 100,000                       | 100,344              |
| Manitoba Provence                                            | 2.6% 4/16/24                                                                                                   | 55,000                        | 56,553               |
| Manufacturers & Traders Trust Company                        | 2.5% 5/18/22                                                                                                   | 500,000                       | 505,658              |
| Marsh & McLennan                                             | 2.35% 3/06/20                                                                                                  | 550,000                       | 550,197              |
| Marsh & McLennan                                             | 2.75% 1/30/22                                                                                                  | 886,000                       | 899,851              |
| Marsh & McLennan                                             | 3.875% 3/15/24                                                                                                 | 393,000                       | 418,919              |
| Mcdonalds                                                    | 2.625% 1/15/22                                                                                                 | 530,000                       | 537,417              |
| Medtronic Inc                                                | 3.5% 3/15/25                                                                                                   | 1,748,000                     | 1,871,978            |
| Mercedes Benz Auto Lease Trust                               | 2.0% 10/17/22                                                                                                  | 2,079,000                     | 2,079,487            |
| Mercedes Benz Auto Lease Trust                               | 2.41% 02/21                                                                                                    | 332,195                       | 332,393              |
| Mercedes Benz Auto Lease Trust                               | 3.1% 11/15/21                                                                                                  | 1,411,000                     | 1,423,759            |

**Raytheon Savings and Investment Plan**  
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| MetLife                                                      | 3.45% 10/21 144A                                                                                               | 1,030,000                     | 1,058,366            |
| MetLife                                                      | 2.65% 4/22 144A                                                                                                | 750,000                       | 760,794              |
| Mid-Atlantic Interstate Transmission                         | 4.1% 5/28 144A                                                                                                 | 860,000                       | 940,087              |
| Mitsubishi UFJ Financial Corp                                | 3.761% 7/26/23                                                                                                 | 3,080,000                     | 3,242,462            |
| Mitsubishi UFJ Financial Corp                                | 3.218% 3/7/22                                                                                                  | 2,005,000                     | 2,053,448            |
| Mitsubishi UFJ Financial Corp                                | 2.623% 7/18/22                                                                                                 | 2,630,000                     | 2,664,641            |
| Mitsubishi UFJ Financial Corp                                | 2.19% 9/13/21                                                                                                  | 500,000                       | 501,347              |
| Mitsubishi UFJ Financial Corp                                | 2.998% 2/22                                                                                                    | 436,000                       | 444,174              |
| Mitsubishi UFJ Financial Corp                                | 3.455% 03/02/2023                                                                                              | 750,000                       | 777,508              |
| Mizuho Financial Group                                       | 3.922%/VAR 9/24                                                                                                | 3,870,000                     | 4,065,789            |
| Mizuho Financial Group                                       | 2.721%/VAR 7/16/23                                                                                             | 935,000                       | 945,791              |
| Mizuho Financial Group                                       | 2.632% 04/21 144A                                                                                              | 1,000,000                     | 1,008,195            |
| Mizuho Financial Group                                       | 2.273% 9/13/21                                                                                                 | 500,000                       | 501,915              |
| Mizuho Financial Group                                       | 2.953% 2/22                                                                                                    | 500,000                       | 508,970              |
| Molson Coors Brewing                                         | 3.5% 5/22                                                                                                      | 665,000                       | 683,373              |
| Moodys Corp                                                  | 2.75% 12/15/21                                                                                                 | 295,000                       | 299,478              |
| Moodys Corp                                                  | 3.25% 06/07/2021                                                                                               | 440,000                       | 448,026              |
| Morgan Stanley                                               | 3.125% 01/23/23                                                                                                | 1,890,000                     | 1,942,639            |
| Morgan Stanley                                               | 3.772%/VAR 01/24/29                                                                                            | 270,000                       | 290,281              |
| Morgan Stanley                                               | 4% 07/23/25                                                                                                    | 320,000                       | 346,007              |
| Morgan Stanley                                               | 3.75% 2/25/23                                                                                                  | 465,000                       | 486,835              |
| Morgan Stanley                                               | 3.875% 01/27/26                                                                                                | 1,455,000                     | 1,561,478            |
| Morgan Stanley                                               | 3.625% 01/20/27                                                                                                | 2,540,000                     | 2,701,627            |
| Morgan Stanley                                               | 5.75% 1/25/21                                                                                                  | 3,070,000                     | 3,188,413            |
| Morgan Stanley                                               | 5.5% 7/28/21                                                                                                   | 525,000                       | 553,032              |
| Morgan Stanley                                               | 5.5% 1/26/20                                                                                                   | 1,360,000                     | 1,362,889            |
| Morgan Stanley                                               | 3.737%/VAR 4/24                                                                                                | 3,375,000                     | 3,525,578            |
| Morgan Stanley                                               | SOFR+83 6/10/22                                                                                                | 1,310,000                     | 1,317,515            |
| Morgan Stanley                                               | 2.5% 4/21/21                                                                                                   | 2,340,000                     | 2,357,714            |
| Morgan Stanley                                               | 2.75% 05/19/22                                                                                                 | 850,000                       | 865,296              |
| Morgan Stanley                                               | 2.65% 1/27/20                                                                                                  | 600,000                       | 600,197              |
| Morgan Stanley                                               | 3.17% 11/10/36                                                                                                 | 623,000                       | 643,224              |
| Mosaic Co New                                                | 4.25% 11/15/23                                                                                                 | 2,275,000                     | 2,425,332            |
| MPLX LP                                                      | 4.125% 03/01/27                                                                                                | 380,000                       | 398,740              |
| MPLX LP                                                      | 4% 03/15/2028                                                                                                  | 1,225,000                     | 1,267,225            |
| MSBAM 13-C13 ASB                                             | 3.557% 11/46                                                                                                   | 538,406                       | 551,107              |
| MSBAM 15-C22 ASB                                             | 3.04% 4/15/48                                                                                                  | 200,000                       | 203,944              |
| MSBAM 2012-C6 A4                                             | 2.858% 11/45                                                                                                   | 792,044                       | 803,399              |
| MSBAM 2013-C11 A4                                            | CSTR 8/46                                                                                                      | 228,000                       | 241,936              |
| MSBAM 2013-C7 A4                                             | 2.918% 2/46                                                                                                    | 616,000                       | 627,204              |
| MSBAM 2013-C8 A4                                             | 3.134% 12/48                                                                                                   | 703,000                       | 719,840              |

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| MSBAM 2014-C16 ASB                                           | 3.477% 6/47                                                                                                    | 421,217                       | 431,560              |
| MSBAM 2014-C17 ASB                                           | 3.477% 8/47                                                                                                    | 555,204                       | 570,269              |
| MSBAM 2015-C21 A3                                            | 3.077% 3/48                                                                                                    | 5,600,000                     | 5,758,287            |
| MSBAM 2015-C21 ASB                                           | 3.15% 03/48                                                                                                    | 118,000                       | 120,739              |
| MSBAM 2016-C29 A1                                            | 1.597% 5/49                                                                                                    | 134,387                       | 133,876              |
| MSC 2015-MS1 A3                                              | 3.51% 5/48                                                                                                     | 3,500,000                     | 3,684,251            |
| MUFG Union Bank                                              | 3.15% 4/1/22                                                                                                   | 2,275,000                     | 2,327,276            |
| Mylan, Inc                                                   | 4.55% 4/15/28                                                                                                  | 1,410,000                     | 1,516,135            |
| NA Development Bank                                          | 4.375% 2/11/20                                                                                                 | 2,900,000                     | 2,908,118            |
| NALT 2017-B A3                                               | 2.05% 09/20                                                                                                    | 57,353                        | 57,352               |
| NALT 2019-A3                                                 | 2.76% 3/15/22                                                                                                  | 1,077,000                     | 1,087,115            |
| NAROT 2016-B A3                                              | 1.32% 1/15/21                                                                                                  | 26,466                        | 26,458               |
| NAROT 2017-A A3                                              | 1.74% 08/21                                                                                                    | 314,530                       | 314,329              |
| NAROT 2017-B A3                                              | 1.75% 10/21                                                                                                    | 1,247,601                     | 1,246,479            |
| National Australian Bank                                     | 2.625% 1/14/21                                                                                                 | 1,635,000                     | 1,646,846            |
| National Australian Bank                                     | 3.7% 11/04/21                                                                                                  | 1,220,000                     | 1,258,808            |
| National Bank of Canada                                      | 2.15% 10/7/22 144A                                                                                             | 700,000                       | 699,471              |
| Nationwide Building Society                                  | 3.622/VAR 4/26/23                                                                                              | 2,760,000                     | 2,837,855            |
| Nationwide Building Society                                  | 3.766%/VAR 03/08/24 144A                                                                                       | 1,005,000                     | 1,039,884            |
| Natwest Markets plc                                          | 3.625% 9/29/22 144A                                                                                            | 3,125,000                     | 3,235,815            |
| New York City Transitional Finance Authority (TFA)           | 2.05% 08/01/23                                                                                                 | 225,000                       | 225,815              |
| New York City Transitional Finance Authority (TFA)           | 2.85% 02/01/24                                                                                                 | 210,000                       | 216,323              |
| New York State Urban Development Corporation                 | 2.67% 03/15/23                                                                                                 | 525,000                       | 536,004              |
| New York State Urban Development Corporation                 | 2.7% 03/15/23                                                                                                  | 915,000                       | 938,470              |
| NextEra Energy Capital Holdings, Inc.                        | 3.342% 9/1/20                                                                                                  | 1,225,000                     | 1,235,698            |
| NextEra Energy Capital Holdings, Inc.                        | 2.9% 4/1/22                                                                                                    | 1,125,000                     | 1,147,689            |
| Nisource Inc                                                 | 2.65% 11/17/22                                                                                                 | 2,940,000                     | 2,974,461            |
| Noble Energy Inc                                             | 3.9% 11/15/24                                                                                                  | 1,500,000                     | 1,584,319            |
| Norfolks South                                               | 3.25% 12/01/21                                                                                                 | 20,000                        | 20,425               |
| Northrop Grumman                                             | 3.5% 3/21                                                                                                      | 700,000                       | 713,249              |
| Nutrien Limited                                              | 3.15% 10/01/22                                                                                                 | 250,000                       | 255,319              |
| Occidental Petroleum Corp                                    | 2.7% 8/15/22                                                                                                   | 1,171,000                     | 1,182,892            |
| Occidental Petroleum Corp                                    | 3.125% 2/15/22                                                                                                 | 234,000                       | 238,086              |
| Occidental Petroleum Corp                                    | 3ML+140 8/15/22                                                                                                | 440,000                       | 442,351              |
| Occidental Petroleum Corp                                    | 3.2% 8/15/26                                                                                                   | 47,000                        | 47,555               |
| Occidental Petroleum Corp                                    | 2.6% 8/13/21                                                                                                   | 120,000                       | 120,866              |
| Occidental Petroleum Corp                                    | 2.9% 8/15/24                                                                                                   | 350,000                       | 355,406              |
| Oneok Inc                                                    | 4% 07/13/27                                                                                                    | 590,000                       | 627,644              |

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| Oneok Inc                                                    | 4.55% 7/15/28                                                                                                  | 1,635,000                     | 1,796,417            |
| Oneok Inc                                                    | 2.75% 9/1/24                                                                                                   | 1,355,000                     | 1,366,682            |
| Oneok Partners                                               | 3.375% 10/01/22                                                                                                | 1,145,000                     | 1,177,859            |
| Ontario Province                                             | 3.4% 10/17/23                                                                                                  | 315,000                       | 333,018              |
| Ontario Teachers                                             | 3.125% 03/20/22                                                                                                | 565,000                       | 576,180              |
| Ontario Teachers Finance Trust                               | 2.75% 04/16/21                                                                                                 | 250,000                       | 253,036              |
| Oracle Corp                                                  | 1.9% 9/15/21                                                                                                   | 5,725,000                     | 5,735,512            |
| PACCAR Financial Corp                                        | 3.4% 8/9/23                                                                                                    | 1,025,000                     | 1,070,598            |
| People's United                                              | 3.65% 12/06/22                                                                                                 | 995,000                       | 1,032,984            |
| Pepsico Inc                                                  | 1.7% 10/06/2021                                                                                                | 1,000,000                     | 1,000,004            |
| Petroleos Mexicanos                                          | 6.5% 03/13/27                                                                                                  | 200,000                       | 211,895              |
| Philip Morris                                                | 2.625% 2/18/22                                                                                                 | 1,324,000                     | 1,340,033            |
| Philip Morris                                                | 2.375% 8/17/22                                                                                                 | 745,000                       | 752,646              |
| Philip Morris                                                | 1.875% 2/21                                                                                                    | 1,294,000                     | 1,293,900            |
| Philip Morris                                                | 2.875% 5/1/24                                                                                                  | 870,000                       | 894,796              |
| Plains All American Pipeline                                 | 2.85% 1/31/23                                                                                                  | 800,000                       | 807,648              |
| Plains All American Pipeline                                 | 4.5% 12/26                                                                                                     | 800,000                       | 851,214              |
| PNC Bank                                                     | 4.375% 8/11/20                                                                                                 | 1,200,000                     | 1,217,902            |
| PNC Bank                                                     | 2.95% 1/30/23                                                                                                  | 1,040,000                     | 1,063,970            |
| PNC Bank                                                     | 3.8% 7/25/23                                                                                                   | 460,000                       | 482,987              |
| PNC Bank                                                     | 3.3% 3/8/22                                                                                                    | 1,590,000                     | 1,632,961            |
| PNC Bank                                                     | 2.15% 4/29/21                                                                                                  | 1,000,000                     | 1,003,081            |
| PNC Bank                                                     | 2.55% 12/09/21                                                                                                 | 500,000                       | 505,873              |
| PNC Financial Services                                       | 3.45% 4/23/29                                                                                                  | 970,000                       | 1,033,930            |
| PPL Capital Funding Inc                                      | 3.5% 12/01/22                                                                                                  | 405,000                       | 418,793              |
| Pricoa Glbl                                                  | 2.4% 9/23/24 144A                                                                                              | 1,000,000                     | 1,005,587            |
| Pricoa Glbl                                                  | 2.45% 9/21/22 144A                                                                                             | 626,000                       | 633,271              |
| Principal Financial Group                                    | 3.3% 9/15/22                                                                                                   | 460,000                       | 472,863              |
| Private Export Funding                                       | 2.45% 7/15/24                                                                                                  | 290,000                       | 295,221              |
| Private Export Funding                                       | 2.3% 9/15/20                                                                                                   | 4,010,000                     | 4,028,853            |
| Private Export Funding                                       | 2.65% 2/21 144A                                                                                                | 1,190,000                     | 1,202,055            |
| Protective Life Global                                       | 3.397% 6/21 144A                                                                                               | 1,520,000                     | 1,549,132            |
| Protective Life Global                                       | 2.161% 9/20 144A                                                                                               | 500,000                       | 500,727              |
| PSEG Power LLC                                               | 3.85% 06/01/23                                                                                                 | 1,105,000                     | 1,159,024            |
| Pt Holdings Co Inc (Unlist)                                  | —                                                                                                              | 525                           | —                    |
| Public Service Electric and Gas Company                      | 3.65% 9/01/28                                                                                                  | 2,900,000                     | 3,159,214            |
| Public Service Electric and Gas Company                      | 2.65% 11/22                                                                                                    | 577,000                       | 585,803              |
| Public Service Enterprise                                    | 2% 11/15/21                                                                                                    | 293,000                       | 292,736              |
| Quebec Province                                              | 2.75% 4/12/27                                                                                                  | 480,000                       | 500,101              |
| Quebec Province                                              | 7.14% 2/27/26                                                                                                  | 630,000                       | 787,437              |
| Quebec Province                                              | 2.375% 1/31/22                                                                                                 | 800,000                       | 809,816              |

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| Reckitt Benckiser                                            | 2.375% 6/24/22 144A                                                                                            | 1,530,000                     | 1,540,660            |
| Regions Financial Corp                                       | 3.8% 8/14/23                                                                                                   | 1,019,000                     | 1,078,034            |
| Regions Financial Corp                                       | 2.75% 8/22                                                                                                     | 786,000                       | 799,819              |
| Reliance Std Lf                                              | 2.5% 10/30/24 144A                                                                                             | 1,090,000                     | 1,088,135            |
| Reynolds American                                            | 3.25% 6/20                                                                                                     | 504,000                       | 506,292              |
| Reynolds American                                            | 4% 6/12/22                                                                                                     | 257,000                       | 267,394              |
| Roper Technologies                                           | 3% 12/15/20                                                                                                    | 750,000                       | 756,333              |
| Roper Technologies                                           | 2.8% 12/15/21                                                                                                  | 651,000                       | 660,506              |
| Roper Technologies                                           | 3.65% 09/15/2023                                                                                               | 547,000                       | 574,013              |
| Royal Bank of Canada                                         | 3.7% 10/5/23                                                                                                   | 850,000                       | 897,990              |
| Royal Bank of Canada                                         | 2.55% 7/16/24                                                                                                  | 1,103,000                     | 1,118,981            |
| Royal Bank of Scotland                                       | 3.498/VAR 5/23                                                                                                 | 2,230,000                     | 2,283,463            |
| Royal Bank of Scotland                                       | 4.519%/VAR 06/25/20                                                                                            | 1,029,000                     | 1,092,449            |
| Ryder System Inc                                             | 2.5% 09/01/22                                                                                                  | 395,000                       | 396,811              |
| Ryder System Inc                                             | 3.5% 06/01/21                                                                                                  | 490,000                       | 499,951              |
| Santander UK                                                 | 3.125% 1/8/21                                                                                                  | 1,025,000                     | 1,033,758            |
| Santander UK                                                 | 2.125% 11/3/20                                                                                                 | 1,500,000                     | 1,501,713            |
| Santander UK                                                 | 2.5% 1/5/21                                                                                                    | 715,000                       | 719,255              |
| Santander UK                                                 | 3.4% 6/1/21                                                                                                    | 1,335,000                     | 1,362,472            |
| Santander UK                                                 | 4.45% 12/3/21                                                                                                  | 750,000                       | 779,396              |
| Schlumberger Holdings Corporation                            | 2.4 8/01/22 144                                                                                                | 1,850,000                     | 1,865,287            |
| Sempra Energy                                                | 2.4% 3/15/20                                                                                                   | 445,000                       | 445,029              |
| Sempra Energy                                                | 2.9% 02/01/2023                                                                                                | 153,000                       | 155,950              |
| Shire Acquisitions Investments Ireland Limited               | 2.4% 9/23/21                                                                                                   | 3,894,000                     | 3,915,127            |
| Shire US                                                     | 3.2% 9/23/26                                                                                                   | 2,200,000                     | 2,264,954            |
| Siemens                                                      | 2.9% 5/27/22 144A                                                                                              | 1,330,000                     | 1,359,726            |
| Simon Property                                               | 2.35% 1/30/22                                                                                                  | 175,000                       | 176,494              |
| Simon Property                                               | 2.75% 06/01/23                                                                                                 | 690,000                       | 704,939              |
| Skandinaviska Enskilda Banken AB                             | 3.25% 5/21 144A                                                                                                | 1,515,000                     | 1,540,076            |
| Skandinaviska Enskilda Banken AB                             | 3.05% 3/25/22 144A                                                                                             | 1,060,000                     | 1,081,603            |
| Societe Generale                                             | 4.25% 9/23 144A                                                                                                | 1,025,000                     | 1,087,977            |
| Southern Company                                             | 2.35% 7/01/21                                                                                                  | 1,500,000                     | 1,507,122            |
| SP Powerassets LTD                                           | 3% 9/26/27 144A                                                                                                | 1,150,000                     | 1,184,497            |
| SRT 2017-A A3                                                | 2.58% 01/21                                                                                                    | 303,627                       | 303,682              |
| SRT 2018-A                                                   | 2.93% 05/20/21                                                                                                 | 643,216                       | 644,982              |
| SSM Health Care Corporation                                  | 3.688% 6/1/23                                                                                                  | 470,000                       | 490,085              |
| SSTRT 17-2A A3                                               | 2.04% 4/21 144A                                                                                                | 166,810                       | 166,788              |
| SSTRT 19-1A A3                                               | 2.986% 2/27/23                                                                                                 | 573,000                       | 579,258              |
| SSTRT 2018-2A A3                                             | 3.325% 8/22                                                                                                    | 1,030,000                     | 1,040,526            |
| Standard Chartered Bank                                      | 3ML+1.15 1/20/23                                                                                               | 1,790,000                     | 1,852,313            |

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| Starbucks Corp                                               | 3.8% 08/15/2025                                                                                                | 420,000                       | 452,125              |
| State Street Corp                                            | 2.354%/VAR 11/1/25                                                                                             | 500,000                       | 501,720              |
| State Street Government Short Term Investments Fund          | —                                                                                                              | 9,043,999                     | 9,043,999            |
| Stifel Financial Corp                                        | 4.25% 7/18/24                                                                                                  | 1,680,000                     | 1,787,207            |
| Sumitomo Mitsui Banking Corp                                 | 2.45% 1/16/20                                                                                                  | 1,250,000                     | 1,250,266            |
| Sumitomo Mitsui Banking Corp                                 | 2.784% 7/22                                                                                                    | 1,295,000                     | 1,316,765            |
| Sumitomo Mitsui Banking Corp                                 | 2.778% 10/22                                                                                                   | 575,000                       | 585,376              |
| Sumitomo Mitsui Banking Corp                                 | 2.696% 7/16/24                                                                                                 | 1,085,000                     | 1,099,627            |
| Sumitomo Mitsui Banking Corp                                 | 2.846% 01/11/22                                                                                                | 1,000,000                     | 1,015,254            |
| Suntrust Banks Inc                                           | 2.7% 1/27/22                                                                                                   | 1,500,000                     | 1,520,029            |
| Suntrust Banks Inc                                           | 3.525%/VAR 10/21                                                                                               | 1,361,000                     | 1,377,424            |
| Suntrust Banks Inc                                           | 2.8% 5/17/22                                                                                                   | 2,175,000                     | 2,215,495            |
| Suntrust Banks Inc                                           | 3.502%/VAR 8/2/22                                                                                              | 669,000                       | 684,285              |
| Suntrust Banks Inc                                           | 3.2% 4/1/24                                                                                                    | 850,000                       | 883,710              |
| Swiss Re Treasury (US) Corp                                  | 2.875% 12/22 144A                                                                                              | 580,000                       | 589,323              |
| Synchrony Bank                                               | 3.65% 5/24/21                                                                                                  | 850,000                       | 867,729              |
| Synchrony Financial                                          | 2.7% 2/03/20                                                                                                   | 575,000                       | 575,197              |
| SYNCT 2015-1 A                                               | 2.37% 3/23                                                                                                     | 748,000                       | 748,583              |
| Takeda Pharmaceutical                                        | 4% 11/26/21                                                                                                    | 1,120,000                     | 1,157,917            |
| TAOT 2017-B A3                                               | 1.76% 07/21                                                                                                    | 877,334                       | 876,811              |
| TAOT 2017-C A3                                               | 1.78% 11/21                                                                                                    | 731,976                       | 731,417              |
| TAOT 2018-B A3                                               | 2.96% 9/15/22                                                                                                  | 519,000                       | 524,095              |
| TAOT 2019-B                                                  | 2.57% 8/15/23                                                                                                  | 1,399,000                     | 1,415,357            |
| Tennessee Valley Authority                                   | 7.125% 5/01/30                                                                                                 | 130,000                       | 187,210              |
| Tennessee Valley Authority                                   | 2.875% 02/01/27                                                                                                | 290,000                       | 304,062              |
| Texas Eastern Transmission LP                                | 2.8% 10/15/22 144A                                                                                             | 4,000,000                     | 4,038,005            |
| Textron Inc                                                  | 3.9% 9/17/29                                                                                                   | 1,140,000                     | 1,216,423            |
| Time Warner Inc                                              | 8.375% 7/15/33                                                                                                 | 1,350,000                     | 1,890,473            |
| Toronto Dominion Bank                                        | 2.125% 4/07/21                                                                                                 | 1,000,000                     | 1,005,803            |
| Total Capital International                                  | 2.875% 2/17/22                                                                                                 | 13,000                        | 13,278               |
| Total Capital International                                  | 2.75% 6/19/21                                                                                                  | 430,000                       | 435,668              |
| Toyota Motor Corp                                            | 2.6% 1/11/22                                                                                                   | 1,000,000                     | 1,014,722            |
| Transcontinental Gas Pipe Line Company                       | 4% 03/15/28                                                                                                    | 1,285,000                     | 1,365,555            |
| UBS                                                          | 4.0484% 5/15/51                                                                                                | 4,200,000                     | 4,639,975            |
| UBS                                                          | 4.125% 09/25 144A                                                                                              | 1,350,000                     | 1,467,300            |
| UBS                                                          | 2.859/VAR 08/23 144A                                                                                           | 2,315,000                     | 2,351,090            |
| UBS                                                          | 2.45% 12/01/20 144A                                                                                            | 850,000                       | 852,902              |
| UBSBB 2012-C2 A4                                             | 3.525% 5/63                                                                                                    | 447,000                       | 458,754              |
| United Technologies                                          | 3.35% 08/16/2021                                                                                               | 247,000                       | 252,863              |
| UnitedHealth Group                                           | 4.7% 2/21                                                                                                      | 2,150,000                     | 2,204,665            |

**Raytheon Savings and Investment Plan**  
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|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------|-------------------------------|----------------------|
| UnitedHealth Group                                           | 2.875% 12/15/21                                                                                                | 400,000                       | 407,877              |
| UnitedHealth Group                                           | 2.125% 3/15/21                                                                                                 | 600,000                       | 601,961              |
| Unum Group                                                   | 5.625% 9/15/20                                                                                                 | 623,000                       | 638,976              |
| US 10yr Note Future                                          | (CBT)MAR20 TYH0                                                                                                | (369)                         | 40,359               |
| US 2yr Note Future                                           | (CBT) FUT MAR20 TUH0                                                                                           | 349                           | 16,360               |
| US 5yr Note Future                                           | (CBT)MAR20 FVH0                                                                                                | 810                           | (18,984)             |
| US Long Bond Future                                          | (CBT) MAR20 USH0                                                                                               | (62)                          | 21,313               |
| US Treasury Bond                                             | 6.25% 8/15/43                                                                                                  | 1,095,000                     | 1,271,277            |
| US Treasury Bond                                             | 3.625% 8/15/43                                                                                                 | 720,000                       | 881,902              |
| US Treasury Bond                                             | 2.25% 8/15/49                                                                                                  | 1,370,000                     | 1,327,401            |
| US Treasury Bond                                             | 2.125% 9/30/21                                                                                                 | 63,655,000                    | 64,209,345           |
| US Treasury Bond                                             | 2.25% 11/15/24                                                                                                 | 31,680,000                    | 32,479,483           |
| US Treasury Bond                                             | 1.75% 9/30/22                                                                                                  | 4,565,000                     | 4,581,013            |
| US Treasury Bond                                             | 2.625% 11/15/20                                                                                                | 2,270,000                     | 2,288,932            |
| US Treasury Bond                                             | 1.125% 02/28/21                                                                                                | 5,950,000                     | 5,914,446            |
| US Treasury Bond                                             | 1.375% 4/30/21                                                                                                 | 16,285,000                    | 16,232,954           |
| US Treasury Bond                                             | 2.125% 8/15/21                                                                                                 | 54,980,000                    | 55,428,366           |
| US Treasury Bond                                             | 1.625% 04/30/23                                                                                                | 19,260,000                    | 19,245,548           |
| US Treasury Bond                                             | 1.375% 5/31/21                                                                                                 | 23,850,000                    | 23,773,349           |
| US Treasury Bond                                             | 1.875% 1/31/22                                                                                                 | 28,210,000                    | 28,365,848           |
| US Treasury Bond                                             | 1.875% 03/31/22                                                                                                | 13,085,000                    | 13,163,400           |
| US Treasury Bond                                             | 2.125% 6/30/22                                                                                                 | 335,000                       | 339,277              |
| US Treasury Bond                                             | 1.875% 04/30/22                                                                                                | 21,021,000                    | 21,148,960           |
| US Treasury Bond                                             | 1.75% 12/31/26                                                                                                 | 10,000                        | 9,941                |
| US Treasury Bond                                             | 1.75% 12/31/24                                                                                                 | 1,275,000                     | 1,277,768            |
| US Treasury Bond                                             | 1.625% 12/31/21                                                                                                | 75,000                        | 75,070               |
| US Treasury Bond                                             | 2.0% 10/31/22                                                                                                  | 5,685,000                     | 5,744,354            |
| US Treasury Bond                                             | 2.375% 01/31/23                                                                                                | 16,445,000                    | 16,808,320           |
| US Treasury Bond                                             | 2.75% 4/30/23                                                                                                  | 4,470,000                     | 4,628,925            |
| US Treasury Bond                                             | 1.75% 7/31/21                                                                                                  | 855,000                       | 856,897              |
| US Treasury Bond                                             | 0% 8/15/23                                                                                                     | 4,500,000                     | 4,230,425            |
| US Treasury Bond                                             | COUP 11/15/27                                                                                                  | 19,000,000                    | 16,265,701           |
| US Treasury Bond                                             | COUP 2/15/38                                                                                                   | 6,300,000                     | 4,097,209            |
| US Treasury Bond                                             | COUP 2/15/39                                                                                                   | 1,315,000                     | 829,649              |
| US Treasury Bond                                             | COUP 11/15/43                                                                                                  | 1,295,000                     | 820,029              |
| US Treasury Bond                                             | COUP 0% 11/15/43                                                                                               | 270,000                       | 148,764              |
| US Treasury Bond                                             | 0% 1/30/20                                                                                                     | 505,000                       | 504,428              |
| US Treasury Bond                                             | 1.75% 1/31/23                                                                                                  | 10,945,000                    | 10,983,626           |
| US Treasury Bond                                             | 1.625% 11/15/22                                                                                                | 14,965,000                    | 14,967,803           |
| US Treasury Bond                                             | 1.75% 11/30/21                                                                                                 | 195,000                       | 195,545              |
| US Treasury Bond                                             | 2.125% 3/31/24                                                                                                 | 4,445,000                     | 4,523,755            |

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| US Treasury Bond                                             | 2% 5/31/24                                                                                                     | 23,580,000                    | 23,885,685           |
| US Treasury Bond                                             | 1.5% 8/15/22                                                                                                   | 9,540,000                     | 9,514,511            |
| US Treasury Bond                                             | 1.5% 9/15/22                                                                                                   | 15,075,000                    | 15,032,601           |
| US Treasury Bond                                             | 1.5% 9/30/24                                                                                                   | 1,010,000                     | 1,000,631            |
| US Treasury Bond                                             | 1.375% 10/15/22                                                                                                | 11,620,000                    | 11,542,983           |
| US Treasury Bond                                             | 1.5% 10/31/24                                                                                                  | 10,350,000                    | 10,253,860           |
| US Treasury Bond                                             | 1.5% 12/15/22                                                                                                  | 13,485,000                    | 13,490,350           |
| US Treasury Bond                                             | 2.875% 11/15/21                                                                                                | —                             | —                    |
| US Treasury Bond                                             | 2.5% 1/15/22                                                                                                   | 6,578,900                     | 6,695,842            |
| US Treasury Bond                                             | 2.5% 2/15/22                                                                                                   | 4,680,000                     | 4,767,296            |
| US Treasury Bond                                             | 2.375% 2/29/24                                                                                                 | 570,000                       | 585,763              |
| US Treasury Bond                                             | 2.375% 3/15/22                                                                                                 | 2,190,000                     | 2,227,123            |
| US Treasury Bond                                             | 2.25% 4/15/22                                                                                                  | 2,345,000                     | 2,378,555            |
| US Treasury Bond                                             | 2.25% 4/30/24                                                                                                  | 8,822,300                     | 9,026,742            |
| US Treasury Bond                                             | 2.125% 5/15/22                                                                                                 | 5,404,000                     | 5,468,529            |
| US Treasury Bond                                             | 1.75% 6/15/22                                                                                                  | 2,525,000                     | 2,534,067            |
| US Treasury Bond                                             | 2.375% 8/15/24                                                                                                 | 43,900,000                    | 45,203,330           |
| US Treasury Bond                                             | 1.5% 1/31/22                                                                                                   | 4,097,000                     | 4,089,514            |
| US Treasury Bond                                             | 1.75% 3/31/22                                                                                                  | 6,742,000                     | 6,764,733            |
| US Treasury Bond                                             | 1.625% 9/30/26                                                                                                 | 15,362,000                    | 15,160,758           |
| US Treasury Bond                                             | 1.875% 07/31/22                                                                                                | 6,662,000                     | 6,705,998            |
| US Treasury Bond                                             | 2.625% 6/30/23                                                                                                 | 25,000,000                    | 25,828,184           |
| US Ultra Bond Future                                         | CBT FUT MAR20 WNH0                                                                                             | (78)                          | 90,188               |
| US Ultra Bond Future                                         | ULTRA FUT MAR20 UXYH0                                                                                          | (30)                          | 5,156                |
| USAA Auto Owner Trust 2017-1 A3                              | 1.79% 05/21                                                                                                    | 118,921                       | 118,864              |
| USAA Capital                                                 | 2% 6/01/21 144A                                                                                                | 1,000,000                     | 1,001,538            |
| Vende                                                        | 6.5% 2/24                                                                                                      | 91,087                        | 97,005               |
| Ventas Realty                                                | 3.5% 4/15/24                                                                                                   | 387,000                       | 403,956              |
| Ventas Realty                                                | 2.65% 1/15/25                                                                                                  | 643,000                       | 647,230              |
| Verizon                                                      | 3.45% 3/15/21                                                                                                  | 325,000                       | 331,121              |
| Verizon                                                      | 4.016% 12/3/29                                                                                                 | 601,000                       | 671,314              |
| Verizon                                                      | 2.946% 03/15/22                                                                                                | 608,000                       | 621,338              |
| Verizon                                                      | 3.125% 03/16/2022                                                                                              | 640,000                       | 656,611              |
| Virginia Electric & Power Co.                                | 2.95% 1/15/22                                                                                                  | 340,000                       | 345,827              |
| Vistra Operations Co LLC                                     | 3.55% 7/15/24 144A                                                                                             | 780,000                       | 789,482              |
| Vistra Operations Co LLC                                     | 3.7% 1/30/27 144A                                                                                              | 1,600,000                     | 1,588,120            |
| Volkswagen                                                   | 3.875% 11/20 144A                                                                                              | 710,000                       | 721,555              |
| Volkswagen                                                   | 4% 11/21 144A                                                                                                  | 925,000                       | 956,450              |
| Volkswagen                                                   | 4.25% 11/023 144A                                                                                              | 1,295,000                     | 1,379,062            |
| Volkswagen                                                   | 2.7% 9/26/22 144A                                                                                              | 700,000                       | 707,624              |
| Volkswagen                                                   | 2.4% 5/20 144A                                                                                                 | 300,000                       | 300,396              |

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| Volkswagen                                                   | 2.5% 9/24/21 144A                                                                                              | 327,000                       | 329,774              |
| Volkswagen Auto Loan Enhanced Trust                          | 3.32% 11/21/22                                                                                                 | 492,000                       | 497,661              |
| Walt Disney Company                                          | 2.35% 12/01/22                                                                                                 | 318,000                       | 322,562              |
| Walt Disney Company                                          | 4.5% 2/15/21                                                                                                   | 1,000,000                     | 1,030,365            |
| Waste Management Inc                                         | 2.95% 6/15/24                                                                                                  | 897,000                       | 926,236              |
| Watson Pharma Inc                                            | 3.25% 10/01/22                                                                                                 | 700,000                       | 715,123              |
| WEC Energy Group, Inc.                                       | 3.375% 06/15/21                                                                                                | 945,000                       | 963,871              |
| WEC Energy Group, Inc.                                       | 3.1% 3/8/22                                                                                                    | 692,000                       | 706,487              |
| Wells Fargo                                                  | 3.069% 1/24/23                                                                                                 | 600,000                       | 612,321              |
| Wells Fargo                                                  | 3.625% 10/22/21                                                                                                | 3,020,000                     | 3,107,984            |
| Wells Fargo                                                  | 2.897/VAR 5/27/22                                                                                              | 2,365,000                     | 2,396,095            |
| Wells Fargo                                                  | 3% 1/22/21                                                                                                     | 844,000                       | 853,840              |
| Wells Fargo                                                  | 2.918% 10/45                                                                                                   | 908,106                       | 923,628              |
| Wells Fargo                                                  | 3.325%/VAR 07/23/21                                                                                            | 850,000                       | 856,658              |
| Wells Fargo                                                  | 3.55% 8/14/23                                                                                                  | 850,000                       | 890,574              |
| Wells Fargo                                                  | 3.75% 1/24/24                                                                                                  | 1,000,000                     | 1,056,211            |
| Welltower Inc.                                               | 3.625% 3/15/24                                                                                                 | 2,142,000                     | 2,248,863            |
| Welltower Inc.                                               | 2.7% 2/15/27                                                                                                   | 800,000                       | 802,481              |
| Welltower Inc.                                               | 3.95% 09/01/23                                                                                                 | 353,000                       | 372,332              |
| Western Gas Partners                                         | 4% 7/01/22                                                                                                     | 1,695,000                     | 1,736,732            |
| Western Union Company                                        | 2.85% 1/10/25                                                                                                  | 202,000                       | 202,489              |
| Westinghouse Air Brake Technologies                          | 4.7% 09/15/28                                                                                                  | 680,000                       | 747,623              |
| Westpac Banking                                              | 2.8% 1/11/22                                                                                                   | 1,000,000                     | 1,016,035            |
| WestRock Company                                             | 3.75% 3/15/25                                                                                                  | 1,970,000                     | 2,079,281            |
| WFCM 15-LC20 A3                                              | 3.086% 4/50                                                                                                    | 4,800,000                     | 4,863,359            |
| WFCM 2013-LC12 A1                                            | 1.676% 7/46                                                                                                    | 47,504                        | 47,459               |
| WFCM 2015-C27 ASB                                            | 3.278% 2/48                                                                                                    | 486,000                       | 499,070              |
| WFCM 2016-C34 A2                                             | 2.603% 6/49                                                                                                    | 474,000                       | 475,269              |
| WFCM 2016-C37 A2                                             | 3.103% 12/49                                                                                                   | 357,000                       | 361,214              |
| WFCM 2016-LC25                                               | 1.795% 12/15/59                                                                                                | 45,115                        | 45,022               |
| WFRBS 13-C12 ASB                                             | 2.838% 3/48                                                                                                    | 61,815                        | 62,331               |
| WFRBS 13-C16 ASB                                             | 3.963% 9/46                                                                                                    | 146,255                       | 150,771              |
| WFRBS 14-C20 ASB                                             | 3.638% 05/47                                                                                                   | 203,624                       | 209,403              |
| WFRBS 14-C23 ASB                                             | 3.636% 10/57                                                                                                   | 263,349                       | 271,686              |
| WFRBS 2011-C3 A4                                             | 4.375% 3/44                                                                                                    | 569,000                       | 578,746              |
| WFRBS 2012-C7 A2                                             | 3.431% 6/45                                                                                                    | 363,000                       | 372,354              |
| WFRBS 2012-C9 A3                                             | 2.87% 11/45                                                                                                    | 508,811                       | 516,745              |
| WFRBS 2012-C9 ASB                                            | 2.445% 11/45                                                                                                   | 1,585,991                     | 1,590,914            |
| WFRBS 2013-C11 A5                                            | 3.071% 03/45                                                                                                   | 918,000                       | 939,187              |
| WFRBS 2013-C12 A4                                            | 3.198% 3/48                                                                                                    | 362,000                       | 372,026              |
| WFRBS 2013-C14 A5                                            | 3.337% 6/46                                                                                                    | 1,183,000                     | 1,222,436            |

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| WFRBS 2013-C16 A5                                                                   | 4.415% 09/46                                                                                                   | 470,000                       | 503,343                 |
| WFRBS 2014-C22 ASB                                                                  | 3.464% 9/57                                                                                                    | 827,043                       | 850,000                 |
| Williams Partners                                                                   | 3.6% 3/15/22                                                                                                   | 1,655,000                     | 1,701,086               |
| Woolworths Limited                                                                  | 4% 9/22/20 144A                                                                                                | 1,400,000                     | 1,416,900               |
| World Omni Automobile Lease Securitization Trust                                    | 2.94% 5/16/22                                                                                                  | 469,000                       | 474,987                 |
| Xylem Inc                                                                           | 4.875% 10/01/21                                                                                                | 400,000                       | 419,127                 |
| Zimmer Biomet Holdings, Inc.                                                        | 3.7% 03/19/23                                                                                                  | 985,000                       | 1,026,023               |
| Zions Bancorporation                                                                | 3.35% 3/4/22                                                                                                   | 356,000                       | 365,144                 |
| Zoetis Inc                                                                          | 3.45% 11/13/20                                                                                                 | 106,000                       | 107,139                 |
| Adjustment to Contract Value                                                        |                                                                                                                |                               | (33,572,115)            |
| <b>Total Investment Contracts</b>                                                   |                                                                                                                |                               | <b>\$ 1,840,186,647</b> |
| <b>Registered Investment Companies</b>                                              |                                                                                                                |                               |                         |
| Fidelity Investments Money Market Government Portfolio - Institutional Class Fund * | Money Market Fund                                                                                              | 52,309,135                    | \$ 52,309,135           |
| American Funds New Perspective Fund Class R-6                                       | Equity Based Fund                                                                                              | 6,409,096                     | 302,829,771             |
| Invesco Oppenheimer Developing Markets Fund Class R6                                | Equity Based Fund                                                                                              | 4,646,572                     | 211,837,213             |
| Pimco Total Return Fund - Institutional Class                                       | Fixed Income Based Fund                                                                                        | 50,817,007                    | 525,447,852             |
| T. Rowe Price Institutional Small-Cap Stock Fund                                    | Equity Based Fund                                                                                              | 33,119,190                    | 848,182,458             |
| Vanguard Institutional Total Stock Market Index Fund Institutional Plus Shares      | Equity Based Fund                                                                                              | 44,855,902                    | 3,079,806,263           |
| Vanguard Real Estate Index Institutional Shares                                     | Equity Based Fund                                                                                              | 10,663,944                    | 217,224,529             |
| <b>Total Registered Investment Companies</b>                                        |                                                                                                                |                               | <b>\$ 5,237,637,221</b> |
| <b>Self-Directed Brokerage Account</b>                                              | Various                                                                                                        |                               | <b>\$ 713,347,371</b>   |

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| <b>Common Collective Trusts</b>                                        |                                                                                                                |                               |                          |
| BlackRock Government Short-Term Investment Fund                        | Money Market Fund                                                                                              | 736,636,894                   | \$ 736,636,894           |
| Janus Henderson Balanced Collective Fund                               | Blended Based Fund                                                                                             | 53,624,133                    | 2,028,600,955            |
| Northern Trust Collective Aggregate Bond Index Fund - DC - Non Lending | Fixed Income Based Fund                                                                                        | 12,756,569                    | 1,498,641,745            |
| Northern Trust ACWI ex-US Fund - DC - Non Lending                      | Equity Based Fund                                                                                              | 13,761,910                    | 1,761,386,864            |
| Northern Trust Collective Russell 2000 Index Fund - DC - Non Lending   | Equity Based Fund                                                                                              | 6,174,405                     | 1,021,123,145            |
| Northern Trust Collective S&P 500 Index Fund - DC - Non Lending        | Equity Based Fund                                                                                              | 19,839,172                    | 3,665,683,805            |
| <b>Total Common Collective Trusts</b>                                  |                                                                                                                |                               | <b>\$ 10,712,073,408</b> |
| <b>Raytheon Company Common Stock</b>                                   |                                                                                                                |                               |                          |
| Raytheon Company*                                                      | Raytheon Common Stock                                                                                          | 9,682,966                     | \$ 2,127,734,949         |
| <b>Total Raytheon Company Common Stock</b>                             |                                                                                                                |                               | <b>\$ 2,127,734,949</b>  |
| <b>Total Investments</b>                                               |                                                                                                                |                               | <b>\$ 20,630,979,596</b> |
| <b>Participant Loans*</b>                                              | Approximately 3.25%-9.50%                                                                                      |                               | <b>\$ 211,686,325</b>    |
| <b>Total Investments, Including Participant Loans</b>                  |                                                                                                                |                               | <b>\$ 20,842,665,921</b> |
| *Party in interest                                                     |                                                                                                                |                               |                          |

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| <b>Investment Contracts</b>                                  |                                                                                                                |                               |                      |
| Abbvie Inc                                                   | 3.6% 5/14/25                                                                                                   | \$ 1,635,000                  | \$ 1,724,359         |
| Abbvie Inc                                                   | 3.2% 11/21/29 144A                                                                                             | 5,835,000                     | 5,932,295            |
| Abbvie Inc                                                   | 2.6% 5/14/20 144A                                                                                              | 2,035,000                     | 2,046,650            |
| Abbvie Inc                                                   | 2.5% 5/14/20                                                                                                   | 1,000,000                     | 1,001,500            |
| Abbvie Inc                                                   | 2.3% 11/21/22 144A                                                                                             | 1,100,000                     | 1,105,218            |
| ABN AMRO Bank                                                | 2.65% 01/21 144A                                                                                               | 2,590,000                     | 2,605,540            |
| Ace Ina Holding                                              | 2.3% 11/03/20                                                                                                  | 255,000                       | 255,892              |
| Actavis Funding                                              | 3.45% 3/22                                                                                                     | 2,295,000                     | 2,346,775            |
| Actavis Funding                                              | 3% 3/12/20                                                                                                     | 1,029,000                     | 1,029,753            |
| AEP Texas Inc.                                               | 3.95% 6/1/28                                                                                                   | 930,000                       | 1,010,063            |
| AerCap Ireland                                               | 5% 10/21                                                                                                       | 1,052,000                     | 1,102,757            |
| AerCap Ireland                                               | 4.25% 07/01/20                                                                                                 | 645,000                       | 651,484              |
| AerCap Ireland                                               | 4.875% 1/16/24                                                                                                 | 464,000                       | 502,638              |
| AerCap Ireland                                               | 4.125% 7/3/23                                                                                                  | 312,000                       | 329,409              |
| AerCap Ireland                                               | 4.45% 12/16/21                                                                                                 | 246,000                       | 256,318              |
| AIB Group                                                    | 4.263%/VAR 4/10/25 144A                                                                                        | 865,000                       | 915,577              |
| AIG Global Funding                                           | 1.9% 10/06/21 1                                                                                                | 990,000                       | 990,456              |
| AIG Global Funding                                           | 2.3% 7/1/22 144A                                                                                               | 1,236,000                     | 1,242,266            |
| Air Lease Corp                                               | 3% 09/15/23                                                                                                    | 413,000                       | 422,740              |
| Air Lease Corp                                               | 3.5% 01/15/2022                                                                                                | 2,035,000                     | 2,090,545            |
| Air Lease Corp                                               | 4.25% 2/1/24                                                                                                   | 987,000                       | 1,058,099            |
| Air Lease Corp                                               | 2.625% 07/01/22                                                                                                | 600,000                       | 606,653              |
| Air Liquid                                                   | 1.75% 9/27/21 144A                                                                                             | 1,080,000                     | 1,076,139            |
| Alabama Economic Settlement Authority                        | 3.163% 9/15/25                                                                                                 | 350,000                       | 358,134              |
| Ally Auto Receivable Trust                                   | 2.92% 11/22                                                                                                    | 785,000                       | 789,775              |
| Ally Auto Receivable Trust                                   | 1.74% 09/21                                                                                                    | 281,609                       | 281,431              |
| Ally Auto Receivable Trust                                   | 1.75% 12/21                                                                                                    | 594,838                       | 594,414              |
| Ally Wholesale Enterprises LLC                               | 2.7% 01/17/2023                                                                                                | 800,000                       | 805,676              |
| Ally Wholesale Enterprises LLC                               | 3.29% 05/15/2023                                                                                               | 1,030,000                     | 1,048,112            |
| Altria Group Inc                                             | 2.85% 8/09/22                                                                                                  | 520,000                       | 529,775              |
| Altria Group Inc                                             | 3.29% 05/15/2023                                                                                               | 341,000                       | 350,771              |
| Altria Group Inc                                             | 3.8% 2/14/24                                                                                                   | 411,000                       | 432,267              |
| Ameren Corp                                                  | 2.5% 9/15/24                                                                                                   | 480,000                       | 483,735              |
| American Electric Power                                      | 2.15% 11/13/20                                                                                                 | 522,000                       | 522,994              |
| American Express Co                                          | 3.375% 05/21                                                                                                   | 3,545,000                     | 3,612,047            |
| American Express Co                                          | 3.7% 08/03/23                                                                                                  | 1,020,000                     | 1,071,692            |
| American Express Co                                          | 2.75% 5/20/22                                                                                                  | 2,075,000                     | 2,112,107            |
| American Express Credit Account Master                       | 2.99% 12/23                                                                                                    | 815,000                       | 827,113              |
| American Express Credit Account Master                       | 3.06% 2/15/24                                                                                                  | 826,000                       | 841,005              |
| American Express Credit Account Master                       | 2.67% 2/7/20                                                                                                   | 1,123,000                     | 1,142,784            |

**Raytheon Savings and Investment Plan**  
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| American Express Credit Account Master                       | 2.99% 12/23                                                                                                    | 359,000                       | 366,798              |
| American Honda                                               | 0% 02/24                                                                                                       | 500,000                       | 499,256              |
| American International Group                                 | 4.125% 2/24                                                                                                    | 600,000                       | 643,868              |
| American International Group                                 | 3.3% 3/01/21                                                                                                   | 2,000,000                     | 2,028,759            |
| American Tower                                               | 3.3% 2/15/21                                                                                                   | 1,000,000                     | 1,013,430            |
| American Tower                                               | 2.25% 01/15/22                                                                                                 | 1,000,000                     | 1,002,851            |
| Amgen Inc                                                    | 3.875% 11/15/21                                                                                                | 2,085,000                     | 2,150,278            |
| Amphenol Corp                                                | 3.2% 4/1/24                                                                                                    | 145,000                       | 150,337              |
| Analog Devices, Inc.                                         | 2.95% 01/12/21                                                                                                 | 1,055,000                     | 1,063,649            |
| Anhueser-Busch                                               | 4.15% 1/23/25                                                                                                  | 793,000                       | 862,737              |
| Anhueser-Busch                                               | 3.3% 2/01/23                                                                                                   | 787,000                       | 814,773              |
| Anthem Inc                                                   | 2.95% 12/01/22                                                                                                 | 555,000                       | 567,467              |
| Aon Corp                                                     | 2.2% 11/15/22                                                                                                  | 244,000                       | 245,012              |
| APT Pipelines                                                | 3.875% 10/22 144A                                                                                              | 1,315,000                     | 1,365,807            |
| Arch Capital Finance                                         | 4.011% 12/15/26                                                                                                | 375,000                       | 411,478              |
| AT&T Inc                                                     | 3% 6/30/22                                                                                                     | 580,000                       | 592,603              |
| AT&T Inc                                                     | 3.8% 3/15/22                                                                                                   | 590,000                       | 612,163              |
| AT&T Inc                                                     | 4.35% 3/1/29                                                                                                   | 5,370,000                     | 5,966,254            |
| AT&T Inc                                                     | 2.8% 2/17/21                                                                                                   | 4,810,000                     | 4,852,511            |
| AT&T Inc                                                     | 2.45% 6/30/20                                                                                                  | 397,000                       | 398,346              |
| AT&T Inc                                                     | 3.6% 2/17/23                                                                                                   | 500,000                       | 521,594              |
| Ausgrid Finance                                              | 3.85% 5/1/23 144A                                                                                              | 859,000                       | 894,112              |
| Australian and New Zealand Banking Group Limited             | 2.7% 11/16/20                                                                                                  | 1,690,000                     | 1,702,180            |
| Autozone, Inc.                                               | 3.125% 7/15/23                                                                                                 | 577,000                       | 593,527              |
| Avalonbay Communities                                        | 3.625% 10/1/20                                                                                                 | 209,000                       | 210,670              |
| Avolon Holdings                                              | 3.95% 7/1/24 144A                                                                                              | 1,105,000                     | 1,151,521            |
| AXA Equitable Holdings, Inc                                  | 3.9% 4/20/23                                                                                                   | 77,000                        | 80,644               |
| Axis Specialty                                               | 5.875% 6/01/20                                                                                                 | 2,150,000                     | 2,183,846            |
| Baker Hughes                                                 | 2.773% 12/15/22                                                                                                | 1,375,000                     | 1,401,758            |
| Banco Santander, S.A.                                        | 3.848% 4/12/23                                                                                                 | 800,000                       | 834,038              |
| Banco Santander, S.A.                                        | 3ML+112 04/23                                                                                                  | 400,000                       | 402,568              |
| Banco Santander, S.A.                                        | 3.5% 4/11/22                                                                                                   | 1,600,000                     | 1,643,000            |
| Bank 2018-BN11 A2                                            | 3.784% 03/61                                                                                                   | 4,200,000                     | 4,561,186            |
| Bank of America Corp                                         | 3.289% 07/60                                                                                                   | 1,000,000                     | 1,040,861            |
| Bank of America Corp                                         | 3.3% 1/11/23                                                                                                   | 2,285,000                     | 2,361,817            |
| Bank of America Corp                                         | 4% 01/22/25                                                                                                    | 1,225,000                     | 1,306,022            |
| Bank of America Corp                                         | 3.95% 4/21/25                                                                                                  | 1,120,000                     | 1,194,281            |
| Bank of America Corp                                         | 4.45% 3/03/26                                                                                                  | 1,815,000                     | 1,991,818            |
| Bank of America Corp                                         | VAR/3.824 1/20/28                                                                                              | 2,740,000                     | 2,946,835            |
| Bank of America Corp                                         | 3.593%/VAR 07/28                                                                                               | 1,560,000                     | 1,651,844            |

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| Bank of America Corp                                         | 3.004%/VAR 12/20/23                                                                                            | 6,302,000                     | 6,453,869            |
| Bank of America Corp                                         | 3ML+63 05/22                                                                                                   | 1,335,000                     | 1,361,524            |
| Bank of America Corp                                         | 3.456% VAR 3/15/25                                                                                             | 1,090,000                     | 1,137,833            |
| Bank of America Corp                                         | 2.881%/VAR 4/24/23                                                                                             | 1,050,000                     | 1,068,164            |
| Bank of America Corp                                         | 3.55%/VAR 3/24                                                                                                 | 1,500,000                     | 1,556,742            |
| Bank of America Corp                                         | 2.625% 4/19/21                                                                                                 | 1,500,000                     | 1,514,023            |
| Bank of America Corp                                         | 3.864% 07/23/2024                                                                                              | 2,000,000                     | 2,104,531            |
| Bank of America Corp                                         | 2.456%/VAR 10/22/25                                                                                            | 1,100,000                     | 1,106,322            |
| Bank of America Credit Card Trust                            | 2.7% 07/17/2023                                                                                                | 1,000,000                     | 1,009,853            |
| Bank of Montreal                                             | 1ML+39 10/21                                                                                                   | 3,695,000                     | 3,765,725            |
| Bank of New York Mellon                                      | 1.95% 8/22                                                                                                     | 1,310,000                     | 1,329,591            |
| Bank of Nova Scotia                                          | 1.84% 1/23                                                                                                     | 1,000,000                     | 1,050,090            |
| Bank of the West Auto Trust                                  | 2.7% 7/23                                                                                                      | 647,340                       | 647,389              |
| Bank of the West Auto Trust                                  | 3% 9/23                                                                                                        | 430,000                       | 434,556              |
| Bank of the West Auto Trust                                  | 2.43% 4/15/24                                                                                                  | 489,000                       | 491,797              |
| Bank of Montreal                                             | 3.75% 3/10/24 144A                                                                                             | 1,290,000                     | 1,362,546            |
| Banque Federative du Credit Mutuel                           | 3.75% 7/20/23 144A                                                                                             | 1,290,000                     | 1,352,019            |
| Banque Federative du Credit Mutuel                           | 2.125% 11/21/22 144A                                                                                           | 1,075,000                     | 1,075,900            |
| Barclays plc                                                 | 3.52% 12/15/22                                                                                                 | 4,455,630                     | 4,434,703            |
| Barclays plc                                                 | 4.337% 01/10/28                                                                                                | 2,045,000                     | 2,192,116            |
| Barclays plc                                                 | 4.972/VAR 5/16/29                                                                                              | 745,000                       | 839,032              |
| Barclays plc                                                 | 3.684% 1/10/23                                                                                                 | 1,045,000                     | 1,071,220            |
| Barclays plc                                                 | 4.61%/VAR 2/15/23                                                                                              | 1,570,000                     | 1,639,252            |
| Barclays plc                                                 | 3.2% 08/10/21                                                                                                  | 2,000,000                     | 2,027,136            |
| Barclays plc                                                 | 4.338/VAR 05/16/2024                                                                                           | 650,000                       | 684,913              |
| Barclays plc                                                 | 3ML+161/VAR 5/7/25                                                                                             | 650,000                       | 682,746              |
| Barclays plc                                                 | 2.65% 01/11/21                                                                                                 | 850,000                       | 855,431              |
| BAT International Finance                                    | 3.5% 6/22 144A                                                                                                 | 500,000                       | 513,490              |
| Bay Area Toll Authority                                      | 2.574% 4/1/31                                                                                                  | 1,495,000                     | 1,486,314            |
| Bayer US Finance                                             | 3% 10/08/21 144A                                                                                               | 1,115,000                     | 1,129,006            |
| BB&T Corporation                                             | 3.05% 6/20/22                                                                                                  | 1,590,000                     | 1,628,990            |
| BB&T Corporation                                             | 2.5% 8/1/24                                                                                                    | 460,000                       | 465,513              |
| Benchmark 2018-B2 Mortgage Trust A2                          | 3.6623% 02/51                                                                                                  | 856,000                       | 887,757              |
| Benchmark 2018-B2 Mortgage Trust A3                          | 3.5439% 02/51                                                                                                  | 5,000,000                     | 5,232,387            |
| Benchmark 2018-B7 Mortgage Trust A2                          | 4.377% 05/53                                                                                                   | 513,000                       | 548,464              |
| Benchmark 2018-B7 Mortgage Trust A2                          | 4.149% 1/15/52                                                                                                 | 593,000                       | 629,887              |
| Benchmark 2018-B8 Mortgage Trust A2                          | 2.667% 12/15/72                                                                                                | 4,400,000                     | 4,421,016            |
| Berkley (WR) Corporation                                     | 5.375% 9/15/20                                                                                                 | 1,300,000                     | 1,329,056            |
| Berkshire Hathaway Energy                                    | 2.8% 1/15/23                                                                                                   | 886,000                       | 906,247              |
| BMW Floorplan Master Owner Trust                             | 3.15% 5/15/23 144A                                                                                             | 753,000                       | 764,743              |
| BMW US Capital                                               | 2.95% 4/14/22 144A                                                                                             | 1,865,000                     | 1,899,992            |

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| BMW US Capital                                               | 2.7% 04/06/22 144A                                                                                             | 937,000                       | 949,212              |
| BMW Vehicle Lease Trust                                      | 3.26% 7/20/21                                                                                                  | 416,000                       | 419,782              |
| BMW Vehicle Lease Trust                                      | 2.07% 10/20                                                                                                    | 128,910                       | 128,909              |
| BMW Vehicle Lease Trust                                      | 2.84% 11/22/21                                                                                                 | 603,000                       | 607,824              |
| BNP Paribas                                                  | 2.819%/VAR 11/19/25 144A                                                                                       | 1,085,000                     | 1,096,852            |
| Boeing Co                                                    | 2.95% 2/1/30                                                                                                   | 2,395,000                     | 2,447,862            |
| Boston Scientific Corp                                       | 3.45% 3/1/24                                                                                                   | 338,000                       | 353,387              |
| BP Capital Markets America                                   | 3.79% 2/24                                                                                                     | 1,520,000                     | 1,616,464            |
| BP Capital Markets America                                   | 3.245% 05/06/22                                                                                                | 625,000                       | 644,847              |
| BP Capital Markets America                                   | 3.216% 11/28/23                                                                                                | 1,125,000                     | 1,171,313            |
| BPCE SA                                                      | 2.75% 1/11/23 144A                                                                                             | 995,000                       | 1,010,613            |
| BPCE SA                                                      | 4% 09/12/23 144A                                                                                               | 1,480,000                     | 1,559,501            |
| Braemar Hotels & Resorts Trust Series                        | 1ML+82 06/35 144A                                                                                              | 1,440,000                     | 1,432,980            |
| Braskem Netherlands Finance                                  | 4.5% 01/28 144A                                                                                                | 750,000                       | 746,445              |
| Bristol Myers Squibb                                         | 3.625% 5/15/24 144A                                                                                            | 4,375,000                     | 4,620,210            |
| Bristol Myers Squibb                                         | 3.4% 7/26/29 144A                                                                                              | 1,800,000                     | 1,923,562            |
| Bristol Myers Squibb                                         | 2.6% 5/16/22 144 A                                                                                             | 865,000                       | 879,002              |
| Bristol Myers Squibb                                         | 2.9% 7/26/24 144A                                                                                              | 1,000,000                     | 1,031,726            |
| British American Tobacco                                     | 2.764% 08/15/22                                                                                                | 4,575,000                     | 4,640,156            |
| British American Tobacco                                     | 2.789% 9/6/24                                                                                                  | 1,090,000                     | 1,097,963            |
| Broadcom Cayman Finance                                      | 3.625% 1/15/24                                                                                                 | 2,200,000                     | 2,278,429            |
| Broadcom Inc                                                 | 3.125% 4/15/21 144A                                                                                            | 120,000                       | 121,432              |
| Broadcom Inc                                                 | 3.125% 10/15/22 144A                                                                                           | 90,000                        | 91,643               |
| Burlington North Santa Fe                                    | 4.1% 6/21                                                                                                      | 2,000,000                     | 2,053,634            |
| Canadian Natural Resources                                   | 2.40% 10/1/25                                                                                                  | 720,000                       | 728,640              |
| Campbell Soup Company                                        | 3.65% 3/15/23                                                                                                  | 1,115,000                     | 1,160,941            |
| Canadian Imperial Bank                                       | 2.606%/VAR 7/22/23                                                                                             | 1,610,000                     | 1,626,765            |
| Canadian Imperial Bank                                       | 2.55% 6/22                                                                                                     | 500,000                       | 507,231              |
| Canadian Natural Resources                                   | 2.95% 1/15/23                                                                                                  | 3,020,000                     | 3,079,064            |
| Canadian Natural Resources                                   | 3.45% 11/15/21                                                                                                 | 525,000                       | 537,975              |
| Canadian Pacer Auto Receivable Trust 2017-1A A3              | 2.05% 03/21                                                                                                    | 123,635                       | 123,625              |
| Canadian Pacer Auto Receivable Trust 2018-1A A3              | 3.088% 11/21 144A                                                                                              | 546,657                       | 548,342              |
| Canadian Pacer Auto Receivable Trust 2018-2A A3              | 3.27% 12/22                                                                                                    | 648,000                       | 656,134              |
| Capital One Bank                                             | 2.95% 7/23/21                                                                                                  | 965,000                       | 978,651              |
| Capital One Bank                                             | 2.25% 9/13/21                                                                                                  | 1,445,000                     | 1,451,122            |
| Capital One Bank                                             | 2.65% 08/08/22                                                                                                 | 520,000                       | 527,573              |
| Capital One Bank                                             | 2.15% 9/6/22                                                                                                   | 295,000                       | 295,456              |
| Capital One Financial                                        | 3.45% 4/21                                                                                                     | 3,660,000                     | 3,725,789            |
| Capital One Financial                                        | 3.9% 1/29/24                                                                                                   | 835,000                       | 884,981              |

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| Capital One Financial                                        | 2.5% 05/12/20                                                                                                  | 500,000                       | 500,658              |
| Capital One Financial                                        | 3.2% 01/30/2023                                                                                                | 1,000,000                     | 1,027,573            |
| Capital One Multi-Asset Execution Trust                      | 1.99% 07/23                                                                                                    | 1,494,000                     | 1,495,581            |
| Capital One Multi-Asset Execution Trust                      | 2.08% 03/23                                                                                                    | 240,000                       | 240,164              |
| Capital One Multi-Asset Execution Trust                      | 2.84% 12/15/24                                                                                                 | 1,156,000                     | 1,179,440            |
| CarMax                                                       | 3.13% 6/15/23                                                                                                  | 1,278,000                     | 1,296,197            |
| CarMax                                                       | 1.93% 03/22                                                                                                    | 623,372                       | 623,144              |
| CarMax                                                       | 1.97% 04/22                                                                                                    | 720,738                       | 720,780              |
| CarMax                                                       | 2.98% 01/23                                                                                                    | 1,607,000                     | 1,623,078            |
| CarMax                                                       | 2.68% 3/15/24                                                                                                  | 1,280,000                     | 1,296,069            |
| CarMax                                                       | 1.4% 8/21                                                                                                      | 166,773                       | 166,502              |
| CarMax                                                       | 2.11% 10/17/22                                                                                                 | 292,069                       | 292,358              |
| CarMax                                                       | 3.36% 09/23                                                                                                    | 524,000                       | 534,536              |
| CarMax                                                       | 3.05% 3/15/24                                                                                                  | 721,000                       | 732,941              |
| CBS Corporation                                              | 4.3% 2/15/21                                                                                                   | 770,000                       | 785,487              |
| CDP Financial Inc                                            | 3.15% 7/24 144A                                                                                                | 620,000                       | 652,034              |
| Celanese US Holdings                                         | 3.5% 5/8/24                                                                                                    | 685,000                       | 707,798              |
| CenterPoint Energy                                           | 2.5% 9/1/24                                                                                                    | 360,000                       | 360,195              |
| CenterPoint Energy                                           | 2.50% 09/01/22                                                                                                 | 189,000                       | 190,476              |
| CFCRE 2016-C4 Mortgage Trust A3                              | 3.014% 05/58                                                                                                   | 2,500,000                     | 2,562,615            |
| CGDBB Commercial Mortgage Trust                              | 1ML+79 7/28                                                                                                    | 1,900,170                     | 1,898,383            |
| Charter Communications Operating                             | 4.908% 7/23/25                                                                                                 | 885,000                       | 974,170              |
| Charter Communications Operating                             | 4.464% 7/23/22                                                                                                 | 3,445,000                     | 3,619,619            |
| Chase Issuance Trust                                         | 1ML+100 1/22                                                                                                   | 4,300,000                     | 4,300,560            |
| Chevron Phillips Chemical                                    | 2.45% 5/01/20 144A                                                                                             | 347,000                       | 347,323              |
| Chevron Phillips Chemical                                    | 3.3% 5/23 144A                                                                                                 | 480,000                       | 494,043              |
| Cigna Corp                                                   | 5.125% 6/15/20                                                                                                 | 1,350,000                     | 1,368,294            |
| Cigna Corp                                                   | 4.375% 10/15/28                                                                                                | 3,545,000                     | 3,922,436            |
| Cigna Corp                                                   | 4% 2/15/22 144A                                                                                                | 1,670,000                     | 1,723,571            |
| Cigna Corp                                                   | 3.4% 9/17/21                                                                                                   | 730,000                       | 747,070              |
| Cigna Corp                                                   | 3.75% 7/15/23                                                                                                  | 373,000                       | 390,932              |
| Cigna Corp                                                   | 4.75% 11/15/21 144A                                                                                            | 320,000                       | 335,352              |
| Citibank Credit Card Issuance Trust                          | 1.86% 8/8/22                                                                                                   | 3,781,000                     | 3,780,817            |
| Citibank Credit Card Issuance Trust                          | 2.49% 1/23                                                                                                     | 1,020,000                     | 1,027,024            |
| Citibank N.A.                                                | 3.05% 05/01/20                                                                                                 | 4,430,000                     | 4,443,321            |
| Citibank N.A.                                                | 3.165%/VAR 2/19/22                                                                                             | 1,600,000                     | 1,620,561            |
| Citibank N.A.                                                | 2.844%/VAR 5/20/22                                                                                             | 3,930,000                     | 3,977,298            |
| Citibank N.A.                                                | 2.1% 06/12/20                                                                                                  | 750,000                       | 750,367              |
| Citibank N.A.                                                | 3.65% 1/23/24                                                                                                  | 1,000,000                     | 1,058,048            |
| Citigroup Commercial Mortgage Trust                          | 4.149% 1/10/36                                                                                                 | 7,545,000                     | 8,013,652            |
| Citigroup Commercial Mortgage Trust                          | 3.024% 9/45                                                                                                    | 405,412                       | 413,241              |

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| Citigroup Commercial Mortgage Trust                          | 3.093% 04/46                                                                                                   | 111,000                       | 113,663              |
| Citigroup Commercial Mortgage Trust                          | 4.371% 9/46                                                                                                    | 294,000                       | 313,996              |
| Citigroup Commercial Mortgage Trust                          | 4.131% 11/46                                                                                                   | 383,000                       | 406,759              |
| Citigroup Commercial Mortgage Trust                          | 3.477% 5/10/47                                                                                                 | 277,517                       | 284,939              |
| Citigroup Commercial Mortgage Trust                          | 3.356% 7/47                                                                                                    | 645,613                       | 674,060              |
| Citigroup Commercial Mortgage Trust                          | 3.368% 02/49                                                                                                   | 457,000                       | 473,196              |
| Citigroup Commercial Mortgage Trust                          | 3.212% 4/50                                                                                                    | 388,000                       | 393,733              |
| Citigroup Inc                                                | 4.4% 6/10/25                                                                                                   | 1,080,000                     | 1,172,906            |
| Citigroup Inc                                                | 4.45% 9/29/27                                                                                                  | 965,000                       | 1,061,957            |
| Citigroup Inc                                                | 3.7% 1/12/26                                                                                                   | 4,390,000                     | 4,677,352            |
| Citigroup Inc                                                | 2.75% 04/25/2022                                                                                               | 1,400,000                     | 1,421,376            |
| Citigroup Inc                                                | 2.976%/VAR 11/5/30                                                                                             | 2,230,000                     | 2,261,264            |
| Citigroup Inc                                                | 2.876/VAR 07/24/23                                                                                             | 995,000                       | 1,012,253            |
| Citigroup Inc                                                | 3.142%/VAR 1/24/23                                                                                             | 2,116,000                     | 2,159,065            |
| Citigroup Inc                                                | 2.35% 8/02/21                                                                                                  | 1,000,000                     | 1,005,918            |
| Citigroup Inc                                                | 2.7% 10/27/2022                                                                                                | 300,000                       | 304,828              |
| Citigroup Inc                                                | 2.312%/VAR 11/4/22                                                                                             | 500,000                       | 501,451              |
| Citizens Bank                                                | 3.25% 2/14/22                                                                                                  | 2,005,000                     | 2,053,921            |
| Citizens Bank                                                | 2.55% 5/13/21                                                                                                  | 2,925,000                     | 2,946,891            |
| Citizens Bank                                                | 2.2% 05/26/20                                                                                                  | 1,120,000                     | 1,120,557            |
| Citizens Bank                                                | 2.65% 5/26/22                                                                                                  | 450,000                       | 455,397              |
| Citizens Bank                                                | 2.375% 7/28/21                                                                                                 | 76,000                        | 76,355               |
| CNH Equipment Trust                                          | 3.12% 07/17/2023                                                                                               | 745,000                       | 753,614              |
| Comcast Corporation                                          | 3.375% 08/15/25                                                                                                | 565,000                       | 599,094              |
| Comcast Corporation                                          | 3.95% 10/15/25                                                                                                 | 2,076,000                     | 2,264,031            |
| Comcast Corporation                                          | 3.7% 04/15/2024                                                                                                | 1,000,000                     | 1,065,440            |
| COMM 13-CR12 A4                                              | 4.046% 10/46                                                                                                   | 3,600,000                     | 3,799,297            |
| COMM 14-UBS6 ASB                                             | 3.387% 12/47                                                                                                   | 194,999                       | 199,640              |
| COMM 15-CCRE24 A4                                            | 3.432% 8/55                                                                                                    | 4,300,000                     | 4,500,448            |
| COMM 15-CR23 ASB                                             | 3.257% 05/48                                                                                                   | 338,000                       | 347,231              |
| COMM 15-CR26 ASB                                             | 3.373% 10/48                                                                                                   | 222,000                       | 229,443              |
| COMM 2012-CR3 A3                                             | 2.822% 10/45                                                                                                   | 423,422                       | 428,447              |
| COMM 2012-CR3 ASB                                            | 2.372% 11/45                                                                                                   | 293,146                       | 293,688              |
| COMM 2012-LC4 A4                                             | 3.288% 12/44                                                                                                   | 893,976                       | 908,146              |
| COMM 2013-300P                                               | 4.353% 8/10/30                                                                                                 | 2,620,000                     | 2,773,335            |
| COMM 2013-CR12 A2                                            | 2.904% 10/46                                                                                                   | 55,397                        | 55,359               |
| COMM 2013-CR6 A4                                             | 3.101% 03/46                                                                                                   | 496,000                       | 508,151              |
| COMM 2013-CR7 A4                                             | 3.213% 03/46                                                                                                   | 511,860                       | 525,311              |
| COMM 2013-CR7 ASB                                            | 2.739% 03/46                                                                                                   | 2,445,555                     | 2,469,436            |
| COMM 2013-CR8 A5                                             | 3.612% 06/46                                                                                                   | 301,000                       | 313,536              |
| COMM 2015-CR22 A2                                            | 2.856% 3/48                                                                                                    | 101,598                       | 101,533              |

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| COMM 2015-CR22 ASB                                           | 3.144% 3/48                                                                                                    | 318,000                       | 325,631              |
| COMM 2015-CR23 A2                                            | 2.852% 05/48                                                                                                   | 712,222                       | 712,134              |
| COMM 2015-CR25 A3                                            | 3.505% 8/48                                                                                                    | 3,445,893                     | 3,610,572            |
| COMM 2015-DC1 A4                                             | 3.078% 2/48                                                                                                    | 3,000,000                     | 3,078,812            |
| COMM 2015-PC1 A3                                             | 3.725% 7/50                                                                                                    | 4,000,000                     | 4,061,746            |
| Commonwealth Edison                                          | 3.4% 9/01/21                                                                                                   | 1,615,000                     | 1,651,663            |
| Commonwealth Edison                                          | 2.95% 08/15/27                                                                                                 | 1,040,000                     | 1,076,465            |
| Compass Bank                                                 | 2.875% 6/29/22                                                                                                 | 1,992,000                     | 2,019,498            |
| Compass Bank                                                 | 3.5% 6/11/21                                                                                                   | 610,000                       | 620,446              |
| Conagra Brands, Inc.                                         | 3.8% 10/22/21                                                                                                  | 1,000,000                     | 1,031,670            |
| Concho Resources Inc                                         | 3.75% 10/01/27                                                                                                 | 660,000                       | 693,330              |
| Consolidated Edison                                          | 2% 5/15/21                                                                                                     | 311,000                       | 311,136              |
| Constellation Brands, FRN                                    | 3ML+70 11/15/21                                                                                                | 1,860,000                     | 1,860,325            |
| Corporacion Andina De Formento                               | 2.125% 9/27/21                                                                                                 | 485,000                       | 483,661              |
| Corporacion Andina De Formento                               | 2.75% 1/23                                                                                                     | 400,000                       | 404,376              |
| Cox Communications Inc                                       | 3.5% 8/15/27 144A                                                                                              | 4,000,000                     | 4,178,421            |
| Credit Agricole S.A.                                         | 3.375% 1/22                                                                                                    | 1,500,000                     | 1,534,373            |
| Credit Agricole S.A.                                         | 3.75% 4/24/23 144A                                                                                             | 820,000                       | 857,250              |
| Credit Suisse                                                | 3% 10/29/21                                                                                                    | 2,280,000                     | 2,324,948            |
| Credit Suisse                                                | 3.574% 1/23 144A                                                                                               | 2,050,000                     | 2,105,258            |
| Credit Suisse                                                | 2.1% 11/12/21                                                                                                  | 1,492,000                     | 1,498,617            |
| Credit Suisse                                                | 2.593%/VAR 9/11/25 144A                                                                                        | 801,000                       | 803,244              |
| Credit Suisse                                                | 3.45% 4/16/21                                                                                                  | 1,500,000                     | 1,525,381            |
| Credit Suisse Mortgage Capital                               | 1ML+98.535 5/15/36 144A                                                                                        | 2,690,000                     | 2,695,622            |
| CSAIL 2015-C2 A-SB Commerical Mortgage Trust                 | 3.2241% 6/57                                                                                                   | 227,000                       | 232,397              |
| CSAIL 2017-CX9 A2 Commerical Mortgage Trust                  | 3.0538% 9/15/50                                                                                                | 641,000                       | 651,645              |
| CSAIL 2018-CX11 A-SB Commercial Mortgage Trust               | 4.0339% 4/51                                                                                                   | 2,400,000                     | 2,578,334            |
| CSAIL 2019-C15 Commercial Mortgage Trust                     | 3.4505% 3/15/52                                                                                                | 597,000                       | 620,121              |
| CVS Health Corporation                                       | 3.875% 7/20/25                                                                                                 | 2,000,000                     | 2,128,182            |
| CVS Health Corporation                                       | 5% 12/1/24                                                                                                     | 2,045,000                     | 2,258,103            |
| CVS Health Corporation                                       | 3.7% 03/09/23                                                                                                  | 7,479,000                     | 7,785,823            |
| CVS Health Corporation                                       | 4.1% 03/25/25                                                                                                  | 1,000,000                     | 1,072,642            |
| CVS Health Corporation                                       | 2.8% 7/20/20                                                                                                   | 338,000                       | 338,958              |
| CVS Health Corporation                                       | 2.125% 6/01/21                                                                                                 | 1,000,000                     | 1,001,516            |
| CVS Health Corporation                                       | 3.35% 03/09/21                                                                                                 | 755,000                       | 767,378              |
| Daimler Financial                                            | 3.1% 05/20 144A                                                                                                | 740,000                       | 742,435              |
| Daimler Financial                                            | 3.35% 5/21 144A                                                                                                | 1,230,000                     | 1,248,950            |
| Daimler Financial                                            | 3.4% 2/22/22 144A                                                                                              | 1,065,000                     | 1,090,812            |

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| Daimler Financial                                            | 2.55% 8/15/22 144A                                                                                             | 1,090,000                     | 1,097,636            |
| Daimler Financial                                            | 2.25% 3/20 144A                                                                                                | 387,000                       | 387,096              |
| Daimler Financial                                            | 2.45% 5/20 144A                                                                                                | 750,000                       | 750,988              |
| Daimler Financial                                            | 2.3% 1/06/20 144A                                                                                              | 1,000,000                     | 999,982              |
| Daimler Financial                                            | 2.85% 1/6/22 144A                                                                                              | 504,000                       | 510,027              |
| Daimler Financial                                            | 2.3% 2/12/21 144A                                                                                              | 500,000                       | 500,874              |
| DBGS BIOD Mortgage Trust                                     | 1ML+80.3 05/35                                                                                                 | 1,647,447                     | 1,642,281            |
| DBUBS Mortgage Trust                                         | 4.537% 7/44                                                                                                    | 734,342                       | 749,842              |
| Dell Equipment Finance Trust                                 | 3.18% 06/22                                                                                                    | 256,000                       | 258,014              |
| Delta Air Lines                                              | 3.625% 3/15/22                                                                                                 | 2,570,000                     | 2,630,938            |
| Delta Air Lines                                              | 2.9% 10/28/24                                                                                                  | 1,000,000                     | 1,000,430            |
| Deutsche Bank Ag                                             | 3.375% 5/12/21                                                                                                 | 1,760,000                     | 1,773,598            |
| Deutshce Telecom                                             | 1.95% 9/21 144A                                                                                                | 1,340,000                     | 1,339,680            |
| Dexia Credit                                                 | 2.25% 2/18/20 144A                                                                                             | 2,250,000                     | 2,250,971            |
| Diamond Finance                                              | 5.45% 6/23 144A                                                                                                | 939,000                       | 1,017,931            |
| Digital Realty                                               | 2.75% 2/1/23                                                                                                   | 312,000                       | 315,110              |
| Discover Bank                                                | 3.45% 7/27/26                                                                                                  | 250,000                       | 259,405              |
| Discover Bank                                                | 3.1% 6/20                                                                                                      | 1,247,000                     | 1,251,638            |
| Discover Bank                                                | 3.35% 2/06/23                                                                                                  | 500,000                       | 515,784              |
| Discover Card Execution Note Trust                           | 1ML+60 12/26                                                                                                   | 1,660,000                     | 1,667,208            |
| Discover Card Execution Note Trust                           | 1.88% 2/15/23                                                                                                  | 2,357,000                     | 2,357,214            |
| Discover Card Execution Note Trust                           | 3.32% 3/24                                                                                                     | 1,038,000                     | 1,063,500            |
| Discover Card Execution Note Trust                           | 3.04% 7/15/24                                                                                                  | 852,000                       | 872,345              |
| Discover Financial                                           | 3.75% 3/04/25                                                                                                  | 1,190,000                     | 1,259,001            |
| DNB Bank ASA                                                 | 2.15% 12/2/22 144A                                                                                             | 1,275,000                     | 1,280,168            |
| Dominion Energy Inc                                          | 2.715% 8/21                                                                                                    | 850,000                       | 856,243              |
| Dominion Resources Inc                                       | 0.962% 4/1/21                                                                                                  | 750,000                       | 768,499              |
| Dominion Resources Inc                                       | 2.5% 11/15/24                                                                                                  | 188,000                       | 188,705              |
| Dominion Resources Inc                                       | 2% 8/15/21                                                                                                     | 251,000                       | 250,846              |
| Dow Chemical                                                 | 3% 11/15/22                                                                                                    | 1,425,000                     | 1,456,468            |
| DowDuPont Inc.                                               | 3.766% 11/15/20                                                                                                | 380,000                       | 385,246              |
| DowDuPont Inc.                                               | 4.205% 11/15/23                                                                                                | 1,030,000                     | 1,101,072            |
| Dr Horton Inc                                                | 2.55% 12/01/20                                                                                                 | 560,000                       | 562,437              |
| DTE Energy                                                   | 2.25% 11/1/22                                                                                                  | 1,000,000                     | 999,364              |
| Duke Energy                                                  | 3.95% 11/15/28                                                                                                 | 1,075,000                     | 1,196,919            |
| Duke Energy                                                  | 1.8% 9/01/21                                                                                                   | 245,000                       | 244,713              |
| Duke Energy                                                  | 3.05% 3/15/23                                                                                                  | 675,000                       | 695,338              |
| Ecopetrol S.A.                                               | 5.875% 09/18/2023                                                                                              | 1,500,000                     | 1,664,700            |
| Electronic Arts                                              | 3.7% 3/01/21                                                                                                   | 1,080,000                     | 1,100,012            |
| Emera US Finance                                             | 2.7% 6/15/21                                                                                                   | 2,695,000                     | 2,719,395            |
| Enbridge Inc                                                 | 2.9% 07/15/22                                                                                                  | 1,100,000                     | 1,120,350            |

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| Energy Transfer Operating, LP                                | 4.95% 06/15/28                                                                                                 | 570,000                       | 623,860              |
| Energy Transfer Operating, LP                                | 5.5% 6/1/27                                                                                                    | 500,000                       | 561,528              |
| Enterprise Products                                          | 3.9% 2/15/24                                                                                                   | 2,035,000                     | 2,159,497            |
| Enterprise Products                                          | 2.85% 4/15/21                                                                                                  | 323,000                       | 326,483              |
| Enterprise Products                                          | 2.8% 02/15/2021                                                                                                | 305,000                       | 308,041              |
| ERAC USA Finance                                             | 3.3% 10/22 144A                                                                                                | 745,000                       | 766,138              |
| ERAC USA Finance                                             | 3.85% 11/24 144A                                                                                               | 225,000                       | 238,024              |
| ERAC USA Finance                                             | 2.7% 11/1/23 144A                                                                                              | 3,500,000                     | 3,540,196            |
| Erp Operating Lp                                             | 4.625% 12/15/21                                                                                                | 15,000                        | 15,668               |
| Euro 90 Day Future                                           | DEC20 EDZ0                                                                                                     | (102)                         | 1,275                |
| Evergy Inc                                                   | 2.45% 9/15/24                                                                                                  | 810,000                       | 814,097              |
| Eversource Energy                                            | 2.5% 3/15/21                                                                                                   | 520,000                       | 522,924              |
| Eversource Energy                                            | 2.75% 3/15/22                                                                                                  | 574,000                       | 582,344              |
| Exelon Corporation                                           | 4.25% 6/15/22                                                                                                  | 1,290,000                     | 1,348,744            |
| Exelon Corporation                                           | 2.85% 6/15/20                                                                                                  | 1,111,000                     | 1,113,473            |
| Exelon Corporation                                           | VAR 6/1/22                                                                                                     | 376,000                       | 385,991              |
| Experian Finance plc                                         | 2.75% 3/8/30 144A                                                                                              | 1,795,000                     | 1,765,710            |
| Express Scripts                                              | 2.6% 11/20                                                                                                     | 180,000                       | 181,000              |
| Fannie Mae                                                   | 2.375% 01/19/23                                                                                                | 480,000                       | 490,427              |
| Fannie Mae                                                   | 2.5% 2/5/24                                                                                                    | 270,000                       | 278,128              |
| Fannie Mae                                                   | G93-3 K 7% 2/23                                                                                                | 9,347                         | 9,817                |
| Fannie Mae                                                   | 6.625% 11/15/30                                                                                                | 1,935,000                     | 2,754,355            |
| Fannie Mae                                                   | 2001-7 PF 7% 3/31                                                                                              | 2,166                         | 2,499                |
| Fannie Mae                                                   | 2013-72 KE 3.5% 2/43                                                                                           | 762,275                       | 781,430              |
| Fannie Mae                                                   | 2015-M8 Ab2 2.829% 01/25                                                                                       | 1,460,333                     | 1,509,193            |
| Fannie Mae                                                   | 2016-M3 Ab2 2.606% 2/26                                                                                        | 894,506                       | 909,472              |
| Fannie Mae                                                   | 2016-M5 Ab2 2.375% 4/26                                                                                        | 2,098,823                     | 2,108,768            |
| Fannie Mae                                                   | 2016-M11 Ab2 2.254% 7/26                                                                                       | 3,047,942                     | 3,026,879            |
| Fannie Mae                                                   | 2016-M12 Ab2 2.362% 9/26                                                                                       | 5,800,000                     | 5,776,451            |
| Fannie Mae                                                   | 2018-M4 A1 VAR 11/27                                                                                           | 2,118,047                     | 2,194,998            |
| Fannie Mae                                                   | 2018-M7 A1 VAR 03/28                                                                                           | 3,148,063                     | 3,301,110            |
| Fannie Mae                                                   | 2018-M8 A1 VAR 09/27                                                                                           | 3,602,436                     | 3,827,158            |
| Fannie Mae                                                   | 2018-M14 A1 3.5778% 8/25/28                                                                                    | 3,559,890                     | 3,840,453            |
| Fannie Mae                                                   | 2018-M14 A2 VAR 08/28                                                                                          | 3,100,000                     | 3,357,787            |
| Fannie Mae                                                   | 2018-M13 A1 VAR 03/30                                                                                          | 2,380,170                     | 2,602,310            |
| Fannie Mae                                                   | 3.024% 8/25/28                                                                                                 | 4,271,416                     | 4,428,423            |
| Fannie Mae                                                   | 3.355% 6/25/28                                                                                                 | 2,824,861                     | 2,991,679            |
| Fannie Mae                                                   | 2.079% 8/25/29                                                                                                 | 3,783,592                     | 3,736,495            |
| Fannie Mae                                                   | 2% 2/25/31                                                                                                     | 4,276,321                     | 4,189,057            |
| Fannie Mae                                                   | 2.142% 11/25/29                                                                                                | 4,793,455                     | 4,753,480            |
| Fannie Mae                                                   | 1.754% 5/25/33                                                                                                 | 3,100,000                     | 3,062,055            |

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| Fannie Mae                                                   | 15YR 5.50% 9/23 #AL0229                                                                                        | 48,713                        | 50,183               |
| Fannie Mae                                                   | 2001-44 PD 7% 9/31                                                                                             | 5,591                         | 6,484                |
| Fannie Mae                                                   | 2003-W4 2A 6.5% 10/42                                                                                          | 6,800                         | 7,476                |
| Fannie Mae                                                   | 15YR 5.00% 12/21 #888436                                                                                       | 4,116                         | 4,140                |
| Fannie Mae                                                   | 7.50% 11/37 #888892                                                                                            | 71,853                        | 85,970               |
| Fannie Mae                                                   | 15YR 6.50% 1/23 #889111                                                                                        | 66,090                        | 68,921               |
| Fannie Mae                                                   | 15YR 6.00% 2/23 #889634                                                                                        | 79,863                        | 82,653               |
| Fannie Mae                                                   | 15YR 5.00% 12/20 #995324                                                                                       | 14,486                        | 14,554               |
| Fannie Mae                                                   | 7.50% 11/38 #995504                                                                                            | 67,660                        | 80,919               |
| Fannie Mae                                                   | 1992-205 Z 7% 11/22                                                                                            | 19,135                        | 20,106               |
| Fannie Mae                                                   | 1994-40 Z 6.5% 3/24                                                                                            | 66,674                        | 71,108               |
| Fannie Mae                                                   | 1997-46 PL 6% 7/27                                                                                             | 116,340                       | 126,641              |
| Fannie Mae                                                   | 3.5% 4/25/42                                                                                                   | 4,291,406                     | 4,400,981            |
| Fannie Mae                                                   | 2013-18 Md 1.75% 2/33                                                                                          | 1,252,905                     | 1,241,572            |
| Fannie Mae                                                   | 3% 5/25/42                                                                                                     | 4,364,600                     | 4,435,704            |
| Fannie Mae                                                   | 2013-73 Tk 3.5% 9/42                                                                                           | 640,139                       | 659,215              |
| Fannie Mae                                                   | 2013-130 Cg 4% 6/43                                                                                            | 655,909                       | 681,058              |
| Fannie Mae                                                   | 2014-21 Ga 3% 4/39                                                                                             | 1,336,399                     | 1,347,422            |
| Fannie Mae                                                   | 2014-64 Nk 3% 12/37                                                                                            | 1,385,984                     | 1,392,599            |
| Fannie Mae                                                   | 3% 10/25/40                                                                                                    | 1,373,755                     | 1,389,815            |
| Fannie Mae                                                   | 2015-7 Ga 3% 9/39                                                                                              | 1,381,016                     | 1,402,819            |
| Fannie Mae                                                   | 3% 7/25/40                                                                                                     | 3,960,131                     | 4,031,112            |
| Fannie Mae                                                   | 3% 12/25/26                                                                                                    | 721,009                       | 735,723              |
| Fannie Mae                                                   | 2016-25 Ha 3% 2/38                                                                                             | 819,440                       | 823,668              |
| Fannie Mae                                                   | 2016-42 DA 3% 07/45                                                                                            | 3,033,626                     | 3,107,840            |
| Fannie Mae                                                   | 2017-4 BA 3.5% 05/41                                                                                           | 1,599,776                     | 1,633,273            |
| Fannie Mae                                                   | 2011-87 Ja 3% 6/25/40                                                                                          | 709,874                       | 717,759              |
| Fannie Mae                                                   | 2011-123 Jg 2.5% 3/41                                                                                          | 1,392,152                     | 1,387,863            |
| Fannie Mae                                                   | 2017-96 KA 3% 01/55                                                                                            | 3,711,658                     | 3,753,214            |
| Fannie Mae                                                   | 3.5% 1/25/47                                                                                                   | 2,198,114                     | 2,279,460            |
| Fannie Mae                                                   | 20YR 6.00% 9/21 #253999                                                                                        | 3,877                         | 4,250                |
| Fannie Mae                                                   | 20YR 6.00% 11/22 #254544                                                                                       | 9,530                         | 10,446               |
| Fannie Mae                                                   | 20YR 6.00% 10/27 #256928                                                                                       | 67,391                        | 73,915               |
| Fannie Mae                                                   | 20YR 6.00% 1/28 #257048                                                                                        | 62,129                        | 68,144               |
| Fannie Mae                                                   | 6.00% 2/28 #257076                                                                                             | 57,465                        | 63,028               |
| Fannie Mae                                                   | 20YR 4.50% 5/26 #AH0473                                                                                        | 6,704                         | 7,056                |
| Fannie Mae                                                   | 15Yr 3.5% 12/29#As4198                                                                                         | 522,886                       | 545,716              |
| Fannie Mae                                                   | 15Yr 3.5% 3/29#Av9229                                                                                          | 396,855                       | 414,182              |
| Fannie Mae                                                   | 2009-10 AB 5% 3/24                                                                                             | 4,857                         | 4,995                |
| Fannie Mae                                                   | 2010-68 Hj 4.5% 6/40                                                                                           | 1,977,196                     | 2,065,273            |
| Fannie Mae                                                   | 2010-104 Pg 2.5% 11/39                                                                                         | 1,495,687                     | 1,507,753            |

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| Fannie Mae                                                   | 3% 2/1/33 #BM5464                                                                                              | 3,179,214                     | 3,272,666            |
| Fannie Mae                                                   | 15YR 6.00% 6/22 #944357                                                                                        | 40,675                        | 42,149               |
| Fannie Mae                                                   | 5.00% 7/30 #MA0472                                                                                             | 5,247,321                     | 5,660,415            |
| Fannie Mae                                                   | 3.5% 11/1/33 #MA1652                                                                                           | 4,534,200                     | 4,742,403            |
| Fannie Mae                                                   | 2.5% 10/1/34                                                                                                   | 5,228,550                     | 5,274,051            |
| Fannie Mae                                                   | 3% 10/1/34 #MA3798                                                                                             | 5,158,147                     | 5,288,813            |
| Fannie Mae                                                   | 2012-149 DA 1.75% 01/43                                                                                        | 80,674                        | 79,687               |
| Fannie Mae                                                   | 1.5% 1/25                                                                                                      | 579,054                       | 565,886              |
| Fannie Mae                                                   | 1.5% 2/25/43                                                                                                   | 861,704                       | 842,435              |
| Fannie Mae                                                   | 2013-16 GP 3% 3/33                                                                                             | 432,139                       | 437,481              |
| Fannie Mae                                                   | 2014-83 P 3% 6/43                                                                                              | 472,185                       | 485,674              |
| Fannie Mae                                                   | 2015-28 P 2.5% 5/45                                                                                            | 949,000                       | 959,143              |
| Fannie Mae                                                   | 2015-28 Je 3% 5/45                                                                                             | 773,399                       | 791,820              |
| Fannie Mae                                                   | 2015-42 Le 3% 6/45                                                                                             | 650,616                       | 665,880              |
| Fannie Mae                                                   | 2015-54 GA 2.5% 07/45                                                                                          | 90,340                        | 90,568               |
| Fannie Mae                                                   | 2016-19 Ah 3% 4/46                                                                                             | 454,976                       | 468,799              |
| Fannie Mae                                                   | 2016-26 Cg 3% 5/46                                                                                             | 1,422,146                     | 1,455,178            |
| Fannie Mae                                                   | 2016-27 Hk 3% 1/41                                                                                             | 708,017                       | 720,360              |
| Fannie Mae                                                   | 2016-27 Kg 3% 1/40                                                                                             | 293,737                       | 302,607              |
| Fannie Mae                                                   | 2016-37 Bk 3% 6/46                                                                                             | 1,464,459                     | 1,494,235            |
| Fannie Mae                                                   | 2016-34 Gh 3% 6/46                                                                                             | 1,374,158                     | 1,412,343            |
| Fannie Mae                                                   | 2016-105 Pa 3.5% 4/45                                                                                          | 679,819                       | 699,988              |
| Fannie Mae                                                   | 2016-100 P 3.5% 11/44                                                                                          | 1,157,005                     | 1,191,843            |
| Fannie Mae                                                   | 2017-11 HA 3.5% 12/45                                                                                          | 1,252,192                     | 1,293,828            |
| Fannie Mae                                                   | 2017-20 AP 3.5% 03/45                                                                                          | 1,395,741                     | 1,440,297            |
| Fannie Mae                                                   | 2017-74 PA 3.5% 11/45                                                                                          | 1,126,373                     | 1,166,564            |
| Fannie Mae                                                   | 2017-97 P 3% 01/47                                                                                             | 729,943                       | 739,660              |
| Fannie Mae                                                   | 2018-3 LP 3% 02/47                                                                                             | 2,402,648                     | 2,447,689            |
| Fannie Mae                                                   | 2018-16 NB 3.25% 12/44                                                                                         | 756,534                       | 768,269              |
| Fannie Mae                                                   | 2018-11 LA 3.5% 7/45                                                                                           | 961,129                       | 989,615              |
| Fannie Mae                                                   | 2018-44 PA 3.5% 06/44                                                                                          | 3,903,651                     | 3,954,400            |
| Fannie Mae                                                   | 3.5% 2/25/46                                                                                                   | 1,315,342                     | 1,360,273            |
| Fannie Mae                                                   | 3.5% 10/25/44                                                                                                  | 1,082,788                     | 1,113,021            |
| Fannie Mae                                                   | 2018-88 BA 4% 11/25/43                                                                                         | 1,320,148                     | 1,347,198            |
| Fannie Mae                                                   | 4% 3/25                                                                                                        | 605,987                       | 630,323              |
| Fannie Mae                                                   | 4% 11/25/48                                                                                                    | 1,307,912                     | 1,357,384            |
| Fannie Mae                                                   | 3% 3/25/48                                                                                                     | 2,667,653                     | 2,724,515            |
| Fannie Mae                                                   | 3% 7/25                                                                                                        | 1,459,257                     | 1,487,535            |
| Fannie Mae                                                   | 2.5% 10/25/39                                                                                                  | 961,343                       | 967,675              |
| Fannie Mae                                                   | 6.50% 10/21 #254044                                                                                            | 862                           | 885                  |
| Fannie Mae                                                   | 5.50% 11/34 #310105                                                                                            | 246,535                       | 274,438              |

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| Fannie Mae                                                   | 20YR 2.5% 01/33#AL2974                                                                                         | 188,261                       | 190,229              |
| Fannie Mae                                                   | 20YR 2.5% 01/33#AL2975                                                                                         | 215,612                       | 217,866              |
| Fannie Mae                                                   | 20YR 2.5% 01/33#AL2976                                                                                         | 127,995                       | 129,333              |
| Fannie Mae                                                   | 20YR 2.5% 01/33#AL2982                                                                                         | 151,841                       | 153,428              |
| Fannie Mae                                                   | 15Yr 3.5% 10/29#A15851                                                                                         | 120,257                       | 125,357              |
| Fannie Mae                                                   | 15Yr 3.5% 9/29#A15878                                                                                          | 318,275                       | 332,171              |
| Fannie Mae                                                   | 15Yr 4.5% 11/25#A18242                                                                                         | 163,848                       | 170,172              |
| Fannie Mae                                                   | 15Yr 3% 9/31#A18853                                                                                            | 1,431,521                     | 1,467,784            |
| Fannie Mae                                                   | 2.5% 10/1/31 #AS8010                                                                                           | 602,950                       | 610,458              |
| Fannie Mae                                                   | 20YR 6.50% 12/21 #545419                                                                                       | 263                           | 270                  |
| Fannie Mae                                                   | 6.50% 7/32 #545759                                                                                             | 12,954                        | 14,845               |
| Fannie Mae                                                   | 6.50% 7/32 #545762                                                                                             | 6,336                         | 7,253                |
| Fannie Mae                                                   | 6.00% 4/25 #660719                                                                                             | 37,119                        | 38,852               |
| Fannie Mae                                                   | 2011-5 PA 4% 10/25                                                                                             | 6,264                         | 6,291                |
| Fannie Mae                                                   | 2011-26 PA 4.5% 04/41                                                                                          | 275,572                       | 295,861              |
| Fannie Mae                                                   | 4% 5/29 #BM5499                                                                                                | 2,354,267                     | 2,456,057            |
| Fannie Mae                                                   | 3% 12/31 #BM1790                                                                                               | 600,237                       | 615,630              |
| Fannie Mae                                                   | 3.5% 07/32#BM3929                                                                                              | 1,076,467                     | 1,123,205            |
| Fannie Mae                                                   | 3% 3/1/30 #BM4299                                                                                              | 2,285,322                     | 2,342,499            |
| Fannie Mae                                                   | 3% 12/1/32 #BM5109                                                                                             | 3,380,148                     | 3,478,449            |
| Fannie Mae                                                   | 3% 9/1/32 #BM5110                                                                                              | 1,575,240                     | 1,619,574            |
| Fannie Mae                                                   | 4.5% 6/1/39 #FM1045                                                                                            | 117,052                       | 125,530              |
| Fannie Mae                                                   | 4.5% 8/1/39 #FM1353                                                                                            | 261,496                       | 281,908              |
| Fannie Mae                                                   | 3% 6/1/33                                                                                                      | 1,011,499                     | 1,039,650            |
| Fannie Mae                                                   | 4.5% 9/1/49 #FM1534                                                                                            | 1,975,612                     | 2,117,478            |
| Fannie Mae                                                   | 3.5% 9/1/34 #FM1577                                                                                            | 1,236,252                     | 1,295,251            |
| Fannie Mae                                                   | 4.5% #FM1774                                                                                                   | 203,148                       | 217,863              |
| Fannie Mae                                                   | 6.50% 11/22 #735137                                                                                            | 4,907                         | 5,031                |
| Fannie Mae                                                   | 6.50% 12/32 #735415                                                                                            | 6,660                         | 7,628                |
| Fannie Mae                                                   | 15YR 4.50% 10/20 #735926                                                                                       | 294                           | 295                  |
| Fannie Mae                                                   | 6.50% 7/35 #745092                                                                                             | 7,273                         | 8,386                |
| Fannie Mae                                                   | 15YR 4.50% 2/20 #809744                                                                                        | 30                            | 30                   |
| Fannie Mae                                                   | 15YR 4.50% 11/20 #813915                                                                                       | 546                           | 550                  |
| Fannie Mae                                                   | 15YR 4.50% 10/20 #836381                                                                                       | 1,248                         | 1,258                |
| Fannie Mae                                                   | 15YR 4.50% 7/21 #845515                                                                                        | 800                           | 811                  |
| Fannie Mae                                                   | 15YR 4.50% 1/21 #852735                                                                                        | 89                            | 90                   |
| Fannie Mae                                                   | 6.50% 8/36 #888034                                                                                             | 9,842                         | 11,260               |
| Fannie Mae                                                   | 6.50% 8/36 #888544                                                                                             | 34,721                        | 39,876               |
| Fannie Mae                                                   | 15YR 4.50% 3/21 #890081                                                                                        | 258                           | 260                  |
| Fannie Mae                                                   | 5.50% 2/37 #904918                                                                                             | 17,317                        | 18,759               |
| Fannie Mae                                                   | 15YR 4.50% 7/21 #932885                                                                                        | 11,137                        | 11,171               |

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| Fannie Mae                                                   | 15YR 4.50% 12/20 #995320                                                                                       | 13,763                        | 13,833               |
| Fannie Mae                                                   | 15YR 6.00% 1/24 #995425                                                                                        | 57,061                        | 59,703               |
| Fannie Mae                                                   | 15YR 4.50% 12/20 #995465                                                                                       | 5,654                         | 5,689                |
| Fannie Mae                                                   | 15YR 6.50% 2/24 #995658                                                                                        | 23,692                        | 25,103               |
| Fannie Mae                                                   | 8.00% 11/37 #995783                                                                                            | 9,172                         | 10,402               |
| Fannie Mae                                                   | 4% 4/1/38 #MA3337                                                                                              | 1,810,892                     | 1,911,846            |
| Fannie Mae                                                   | 10YR 6.50% 12/37 #AD0070                                                                                       | 26,019                        | 28,641               |
| Fannie Mae                                                   | 6.50% 9/28 #AD0329                                                                                             | 53,575                        | 58,439               |
| Fannie Mae                                                   | 6.50% 12/35 #AD0723                                                                                            | 40,308                        | 46,198               |
| Fannie Mae                                                   | 15YR 5.50% 3/24 #AE0467                                                                                        | 18,953                        | 19,649               |
| Fannie Mae                                                   | 15YR 6.00% 3/24 #AE0745                                                                                        | 33,558                        | 34,818               |
| Fannie Mae                                                   | 6.50% 8/36 #AE0746                                                                                             | 30,097                        | 34,529               |
| Fifth Third Bank                                             | 2.6% 6/15/22                                                                                                   | 505,000                       | 511,206              |
| Fifth Third Bank                                             | 1.8% 2/15/22                                                                                                   | 420,215                       | 419,831              |
| Florida Power & Light                                        | 3ML+40 5/6/22                                                                                                  | 2,495,000                     | 2,495,075            |
| FMC Corporation                                              | 3.45% 10/1/29                                                                                                  | 1,445,000                     | 1,491,952            |
| Ford Motor Credit Company                                    | 2.979% 8/3/22                                                                                                  | 1,475,000                     | 1,476,563            |
| Ford Motor Credit Company                                    | 3.35% 11/1/22                                                                                                  | 2,595,000                     | 2,619,983            |
| Ford Motor Credit Company                                    | 1.69% 11/21                                                                                                    | 472,897                       | 472,432              |
| Ford Motor Credit Company                                    | 2.93% 06/21                                                                                                    | 1,840,000                     | 1,843,999            |
| Ford Motor Credit Company                                    | 2.78% 9/15                                                                                                     | 1,507,000                     | 1,527,410            |
| Ford Motor Credit Company                                    | 2.16% 09/22                                                                                                    | 838,000                       | 838,934              |
| Ford Motor Credit Company                                    | 2.95% 05/15                                                                                                    | 800,000                       | 808,349              |
| Ford Motor Credit Company                                    | 2.31% 8/27                                                                                                     | 324,000                       | 325,180              |
| Ford Motor Credit Company                                    | 2.44% 1/27                                                                                                     | 450,000                       | 450,960              |
| Ford Motor Credit Company                                    | 1.67% 6/21                                                                                                     | 169,758                       | 169,645              |
| Ford Motor Credit Company                                    | 3.52% 7/15/30 14                                                                                               | 885,000                       | 929,018              |
| Ford Motor Credit Company                                    | 3.157% 8/4/20                                                                                                  | 1,000,000                     | 1,003,952            |
| Ford Motor Credit Company                                    | 2.681% 01/20                                                                                                   | 686,000                       | 686,053              |
| Ford Motor Credit Company                                    | 3.339% 3/22                                                                                                    | 364,000                       | 367,501              |
| Ford Motor Credit Company                                    | 4.14% 2/23                                                                                                     | 1,000,000                     | 1,028,261            |
| Fortis Inc.                                                  | 2.1% 10/04/21                                                                                                  | —                             | —                    |
| Fortive Corp                                                 | 2.35% 06/15/21                                                                                                 | 302,000                       | 303,219              |
| Fox Corporation                                              | 3.666% 1/25/22 144A                                                                                            | 310,000                       | 320,021              |
| Freddie Mac                                                  | 15YR 5.00% 10/23 #G13276                                                                                       | 58,271                        | 60,492               |
| Freddie Mac                                                  | 5.50% 1/24 #G13432                                                                                             | 84,514                        | 87,850               |
| Freddie Mac                                                  | 15YR 5.50% 12/21 #G13481                                                                                       | 26,004                        | 26,528               |
| Freddie Mac                                                  | 15YR 6.00% 1/24 #G13647                                                                                        | 78,019                        | 81,774               |
| Freddie Mac                                                  | 15YR 6.00% 1/24 #G13982                                                                                        | 53,586                        | 55,276               |
| Freddie Mac                                                  | 15YR 5.50% 12/24 #G14015                                                                                       | 324,418                       | 334,395              |
| Freddie Mac                                                  | 15YR 5.0% 4/20 #G11682                                                                                         | 2,276                         | 2,277                |

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| Freddie Mac                                                  | 15YR 5.50% 2/20 #G11728                                                                                        | 37                            | 37                   |
| Freddie Mac                                                  | 192 I 9% 2/22                                                                                                  | 1,803                         | 1,829                |
| Freddie Mac                                                  | 6.50% 9/23 #Z40030                                                                                             | 663,276                       | 704,423              |
| Freddie Mac                                                  | 6.50% 5/24 #Z40034                                                                                             | 866,556                       | 923,691              |
| Freddie Mac                                                  | 2068 B 10% 11/22                                                                                               | 2,151                         | 2,337                |
| Freddie Mac                                                  | 2420 MZ 6.5% 2/32                                                                                              | 313,227                       | 356,716              |
| Freddie Mac                                                  | 2012-4049 CA 3% 5/27                                                                                           | 556,721                       | 567,536              |
| Freddie Mac                                                  | 2011-3844 PJ 5% 1/40                                                                                           | 222,427                       | 230,256              |
| Freddie Mac                                                  | K067 A2 3.194% 07/27                                                                                           | 7,015,000                     | 7,416,840            |
| Freddie Mac                                                  | 18-K072 A2 3.444% 12/27                                                                                        | 10,000,000                    | 10,740,294           |
| Freddie Mac                                                  | 2018-K076 A2 3.9% 04/28                                                                                        | 3,500,000                     | 3,867,416            |
| Freddie Mac                                                  | 2018-K076 AM 3.9% 04/28                                                                                        | 1,575,000                     | 1,730,658            |
| Freddie Mac                                                  | 2018-K078 AM 3.92% 06/51                                                                                       | 4,960,000                     | 5,469,187            |
| Freddie Mac                                                  | K079 AM 3.93% 06/25/28                                                                                         | 2,550,000                     | 2,811,408            |
| Freddie Mac                                                  | 2018-K077 A2 3.85% 05/28                                                                                       | 3,200,000                     | 3,524,203            |
| Freddie Mac                                                  | K077 AM 3.85% 05/28                                                                                            | 660,000                       | 723,759              |
| Freddie Mac                                                  | 2018-K080 AM 3.986% 07/28                                                                                      | 4,700,000                     | 5,194,029            |
| Freddie Mac                                                  | 2018-K082 AM 3.92% 09/28                                                                                       | 2,800,000                     | 3,093,053            |
| Freddie Mac                                                  | 2018-K733 AM 3.75% 09/25                                                                                       | 2,300,000                     | 2,460,761            |
| Freddie Mac                                                  | 2018-K083 A2 3.97% 09/28                                                                                       | 2,500,000                     | 2,796,554            |
| Freddie Mac                                                  | 2018-K083 AM 4.03% 10/28                                                                                       | 1,000,000                     | 1,112,670            |
| Freddie Mac                                                  | 2018-K084 AM 3.88% 10/28                                                                                       | 5,000,000                     | 5,494,893            |
| Freddie Mac                                                  | 2018-K085 AM 4.06% 10/28                                                                                       | 2,500,000                     | 2,784,529            |
| Freddie Mac                                                  | 2018- 3.859% 11/28                                                                                             | 2,300,000                     | 2,541,409            |
| Freddie Mac                                                  | 2018-K086 AM 3.919% 11/28                                                                                      | 750,000                       | 828,875              |
| Freddie Mac                                                  | 3.832% 12/25/28                                                                                                | 850,000                       | 932,698              |
| Freddie Mac                                                  | 3.499% 1/25/26                                                                                                 | 2,500,000                     | 2,630,415            |
| Freddie Mac                                                  | 3.492% 3/25/29                                                                                                 | 3,150,000                     | 3,384,836            |
| Freddie Mac                                                  | 3.566% 3/25/29                                                                                                 | 3,500,000                     | 3,789,605            |
| Freddie Mac                                                  | K074 A2 3.6% 02/51                                                                                             | 6,000,000                     | 6,507,856            |
| Freddie Mac                                                  | 2527 TB 6% 11/32                                                                                               | 11,695                        | 13,221               |
| Freddie Mac                                                  | 3397 FC 0.8613% 12/37                                                                                          | 180,432                       | 181,232              |
| Freddie Mac                                                  | 20YR 6.00% 9/27 #G30357                                                                                        | 84,284                        | 92,494               |
| Freddie Mac                                                  | 6.50% 5/22 #D95395                                                                                             | 566                           | 569                  |
| Freddie Mac                                                  | 15YR 6.50% 7/21 #G12934                                                                                        | 2,687                         | 2,754                |
| Freddie Mac                                                  | 15YR 6.00% 11/23 #G13368                                                                                       | 10,373                        | 10,658               |
| Freddie Mac                                                  | 8.50% 7/28 #G00981                                                                                             | 41,641                        | 46,574               |
| Freddie Mac                                                  | 2.5% 2/1/28 #J22472                                                                                            | 3,978,606                     | 4,026,582            |
| Freddie Mac                                                  | 2075 PH 6.5% 8/28                                                                                              | 21,755                        | 24,295               |
| Freddie Mac                                                  | 2208 PG 7% 1/30                                                                                                | 38,885                        | 44,594               |
| Freddie Mac                                                  | 2262 Z 7.5% 10/30                                                                                              | 22,701                        | 26,395               |

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| Freddie Mac                                                  | 1584 L 6.5% 9/23                                                                                               | 23,918                        | 25,448               |
| Freddie Mac                                                  | 1577 PK 6.5% 9/23                                                                                              | 4,839                         | 5,103                |
| Freddie Mac                                                  | 1617 PM 6.5% 11/23                                                                                             | 20,103                        | 21,449               |
| Freddie Mac                                                  | 1837 Z 6.5% 4/26                                                                                               | 16,235                        | 17,378               |
| Freddie Mac                                                  | 1835 D 6% 4/26                                                                                                 | 20,726                        | 21,879               |
| Freddie Mac                                                  | 2399 OH 6.5% 1/32                                                                                              | 33,295                        | 37,943               |
| Freddie Mac                                                  | 2344 ZJ 6.5% 8/31                                                                                              | 3,519                         | 4,005                |
| Freddie Mac                                                  | 2011-3857 Ec 3.5% 8/39                                                                                         | 661,947                       | 674,821              |
| Freddie Mac                                                  | 3.5% 6/15/26                                                                                                   | 5,813,000                     | 5,964,024            |
| Freddie Mac                                                  | 2012-4026 HA 3.5% 12/39                                                                                        | 1,452,862                     | 1,479,297            |
| Freddie Mac                                                  | 2012-4016 Ca 2% 7/41                                                                                           | 726,141                       | 721,321              |
| Freddie Mac                                                  | 2012-4062 BA 3.5% 06/38                                                                                        | 1,538,371                     | 1,562,362            |
| Freddie Mac                                                  | 2010-3703 Cy 4% 8/25                                                                                           | 1,475,037                     | 1,528,946            |
| Freddie Mac                                                  | 2014-4352 A 3% 4/40                                                                                            | 544,815                       | 556,869              |
| Freddie Mac                                                  | 2014-4358 Da 3% 6/40                                                                                           | 1,714,947                     | 1,737,454            |
| Freddie Mac                                                  | 2015-4441 Ak 3% 9/37                                                                                           | 2,493,321                     | 2,506,596            |
| Freddie Mac                                                  | 4454 B 3% 10/41                                                                                                | 2,545,826                     | 2,564,230            |
| Freddie Mac                                                  | 2015-4461 LA 3% 06/38                                                                                          | 3,904,787                     | 3,964,411            |
| Freddie Mac                                                  | 2015-4482 Dh 3% 6/42                                                                                           | 1,768,238                     | 1,816,131            |
| Freddie Mac                                                  | 2015-4502 Ga 3.5% 8/41                                                                                         | 1,783,179                     | 1,817,137            |
| Freddie Mac                                                  | 2016-4546 AB 2% 01/31                                                                                          | 1,404,517                     | 1,403,646            |
| Freddie Mac                                                  | 3% 8/15/27                                                                                                     | 2,856,848                     | 2,909,956            |
| Freddie Mac                                                  | 2016-4569 DA 3% 08/44                                                                                          | 1,510,366                     | 1,541,798            |
| Freddie Mac                                                  | 3% 5/15                                                                                                        | 1,967,590                     | 1,995,607            |
| Freddie Mac                                                  | 4189 Md 3.0% 6/33                                                                                              | 535,204                       | 538,488              |
| Freddie Mac                                                  | 2013-4281 Lg 4% 1/43                                                                                           | 492,049                       | 519,230              |
| Freddie Mac                                                  | 2014-4305 Ma 3% 8/38                                                                                           | 1,541,965                     | 1,555,560            |
| Freddie Mac                                                  | 4314 KA 3% 12/39                                                                                               | 3,098,566                     | 3,148,603            |
| Freddie Mac                                                  | 2017-4716 PA 3% 07/44                                                                                          | 4,103,422                     | 4,163,437            |
| Freddie Mac                                                  | 2474 NR 6.5% 7/32                                                                                              | 21,649                        | 24,624               |
| Freddie Mac                                                  | 2484 LZ 6.5% 7/32                                                                                              | 33,677                        | 38,408               |
| Freddie Mac                                                  | 2009-3534 Mb 4% 5/24                                                                                           | 833,889                       | 854,731              |
| Freddie Mac                                                  | 15YR 5.00% 4/20 #G13598                                                                                        | 62                            | 62                   |
| Freddie Mac                                                  | 15YR 2.5% 6/23#G14775                                                                                          | 55,310                        | 55,821               |
| Freddie Mac                                                  | 15Yr 2.5% 10/31#G16387                                                                                         | 730,056                       | 738,859              |
| Freddie Mac                                                  | 25YR 5.50% 7/35 #G05815                                                                                        | 31,199                        | 34,802               |
| Freddie Mac                                                  | 6.50% 8/26 #C90985                                                                                             | 13,488                        | 14,699               |
| Freddie Mac                                                  | 6.50% 10/26 #C90995                                                                                            | 77,954                        | 85,023               |
| Freddie Mac                                                  | 20Yr 3.5% 6/32#C91456                                                                                          | 605,128                       | 632,720              |
| Freddie Mac                                                  | 6.00% 8/26 #G00587                                                                                             | 16,461                        | 17,831               |
| Freddie Mac                                                  | 5.50% 3/34 #G01665                                                                                             | 45,233                        | 50,526               |

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| Freddie Mac                                                  | 6.00% 8/28 #C13910                                                                                             | 37,627                        | 41,646               |
| Freddie Mac                                                  | 15YR 4.00% 4/26 #E02867                                                                                        | 44,546                        | 46,492               |
| Freddie Mac                                                  | 15YR 2.5% 9/22#J20415                                                                                          | 24,127                        | 24,350               |
| Freddie Mac                                                  | 15Yr 3% 5/29#J29409                                                                                            | 972,024                       | 996,883              |
| Freddie Mac                                                  | 3% 5/1/29 #J32373                                                                                              | 2,671,737                     | 2,741,738            |
| Freddie Mac                                                  | 2.5% 11/1/28 #J32374                                                                                           | 2,472,050                     | 2,501,859            |
| Freddie Mac                                                  | 2.5% 12/1/31 #SB0093                                                                                           | 1,502,841                     | 1,520,615            |
| Freddie Mac                                                  | 5.50% 5/34 #Z40042                                                                                             | 343,904                       | 382,938              |
| Freddie Mac                                                  | 20Yr 3% 11/33#G30872                                                                                           | 711,867                       | 733,886              |
| Freddie Mac                                                  | 20Yr 3.5% 05/38#G31067                                                                                         | 384,620                       | 401,556              |
| Freddie Mac                                                  | 2012-4135 AB 1.75% 06/42                                                                                       | 64,047                        | 63,314               |
| Freddie Mac                                                  | 2% 8/15/32                                                                                                     | 274,617                       | 273,204              |
| Freddie Mac                                                  | 2% 10/15/32                                                                                                    | 286,819                       | 284,645              |
| Freddie Mac                                                  | 2015-4472 W1 3% 5/45                                                                                           | 383,587                       | 395,319              |
| Freddie Mac                                                  | 2.716% 6/25/22                                                                                                 | 1,037,000                     | 1,052,283            |
| Freddie Mac                                                  | 2.406% 3/25/23                                                                                                 | 953,000                       | 962,197              |
| Freddie Mac                                                  | K724 A1 2.776% 03/23                                                                                           | 212,497                       | 214,730              |
| Freddie Mac                                                  | 4683 EA 2.5% 05/47                                                                                             | 1,066,463                     | 1,066,186            |
| Freddie Mac                                                  | 2.637% 1/23                                                                                                    | 916,000                       | 931,515              |
| Freddie Mac                                                  | 3.3% 4/25/23                                                                                                   | 861,000                       | 894,701              |
| Freddie Mac                                                  | 2013-K033 A2 3.06%                                                                                             | 1,565,000                     | 1,616,755            |
| Freddie Mac                                                  | 2013-K035 A2 3.458%                                                                                            | 483,000                       | 505,665              |
| Freddie Mac                                                  | 2017-K727 A1 2.632% 10/23                                                                                      | 137,053                       | 138,498              |
| Freddie Mac                                                  | 2.946% 7/25/24                                                                                                 | 1,070,000                     | 1,102,606            |
| Freddie Mac                                                  | 2018-4765 QA 3% 02/46                                                                                          | 1,603,904                     | 1,635,838            |
| Freddie Mac                                                  | 2018-K079 A1 3.729% 02/28                                                                                      | 261,595                       | 280,856              |
| Freddie Mac                                                  | 4847 CA 3.5% 11/15/45                                                                                          | 992,952                       | 1,020,334            |
| Freddie Mac                                                  | 4% 7/15/47                                                                                                     | 1,573,217                     | 1,641,667            |
| Freddie Mac                                                  | 2019-4872 AB 4% 8/15/47                                                                                        | 1,485,414                     | 1,550,974            |
| Freddie Mac                                                  | 3% 7/25/39                                                                                                     | 1,145,898                     | 1,168,825            |
| Freddie Mac                                                  | 3% 10/25/48                                                                                                    | 1,007,368                     | 1,032,683            |
| Freddie Mac                                                  | 2018-4766 MA 3.5% 02/46                                                                                        | 1,484,498                     | 1,533,377            |
| FSPC T-54 2A                                                 | 6.5% 2/43                                                                                                      | 62,748                        | 74,160               |
| FSPC T-54 3A                                                 | 7% 2/43                                                                                                        | 27,206                        | 32,703               |
| General Electric Capital                                     | 2.342% 11/15/20                                                                                                | 1,676,000                     | 1,677,265            |
| General Electric Capital                                     | 3.1% 1/09/23                                                                                                   | 649,000                       | 662,712              |
| General Electric Capital                                     | 3.375% 3/11/24                                                                                                 | 786,000                       | 813,661              |
| General Motors Financial                                     | 3.7% 5/09/23                                                                                                   | 1,800,000                     | 1,855,032            |
| General Motors Financial                                     | 2.65% 4/13/20                                                                                                  | 603,000                       | 603,747              |
| General Motors Financial                                     | 3.55% 4/9/21                                                                                                   | 508,000                       | 517,561              |
| General Motors Financial                                     | 4.15% 06/19/23                                                                                                 | 900,000                       | 946,479              |

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| General Motors Financial                                     | 4.2% 11/6/21                                                                                                   | 900,000                       | 932,932              |
| GM Financial Leasing Trust                                   | 3.1% 06/21                                                                                                     | 1,165,847                     | 1,169,622            |
| GM Financial Leasing Trust                                   | 2.98% 12/20/21                                                                                                 | 1,061,000                     | 1,070,357            |
| GM Financial Leasing Trust                                   | 2.61% 01/21                                                                                                    | 762,966                       | 763,855              |
| GM Financial Leasing Trust                                   | 2.39% 7/22                                                                                                     | 343,272                       | 344,178              |
| GM Financial Leasing Trust                                   | 2.97% 11/16/23                                                                                                 | 803,000                       | 814,032              |
| GM Financial Leasing Trust                                   | 2.67% 3/21/22                                                                                                  | 313,000                       | 315,358              |
| GMF Floorplan Owner Revolving Trust                          | 2.22% 1/22 144A                                                                                                | 685,000                       | 684,985              |
| GMF Floorplan Owner Revolving Trust                          | 3.25% 03/15/2023                                                                                               | 773,000                       | 782,446              |
| GNMA                                                         | 20YR 6.50% 4/23 #593677                                                                                        | 8,585                         | 9,016                |
| GNMA                                                         | 2002-33 ZD 6% 5/32                                                                                             | 250,270                       | 276,650              |
| GNMA                                                         | 2008-47 PC 5% 11/16/37                                                                                         | 453,645                       | 467,997              |
| GNMA                                                         | 2009-127 PL 4.25% 10/38                                                                                        | 62,197                        | 62,545               |
| GNMA                                                         | 2010-73 GA 4.5% 9/36                                                                                           | 114,990                       | 115,501              |
| GNMA                                                         | 2010-162 PQ 4.5% 6/39                                                                                          | 26,782                        | 26,858               |
| GNMA                                                         | 6.50% 1/23 #530795                                                                                             | 44,561                        | 46,796               |
| GNMA                                                         | 15YR 6.50% 6/20 #641437                                                                                        | 708                           | 710                  |
| GNMA                                                         | 4% 12/16/24                                                                                                    | 1,575,405                     | 1,629,071            |
| GNMA                                                         | 2010-61 HD 3.5% 11/38                                                                                          | 58,843                        | 58,824               |
| GNMA                                                         | 2010-98 Ch 3% 10/39                                                                                            | 241,248                       | 242,871              |
| GNMA                                                         | 2013-106 Pa 4% 2/43                                                                                            | 1,305,473                     | 1,383,267            |
| GNMA                                                         | 4.5% 6/20/48 #MA5265                                                                                           | 897,767                       | 945,764              |
| GNMA                                                         | 6.50% 9/29 #002808                                                                                             | 136,550                       | 152,511              |
| GNMA                                                         | 5.50% 7/38 #004187                                                                                             | 14,556                        | 15,895               |
| GNMA                                                         | 6.00% 11/38 #004285                                                                                            | 24,569                        | 26,993               |
| GNMA                                                         | 7.00% 8/28 #416611                                                                                             | 11,331                        | 12,726               |
| GNMA                                                         | 7.00% 8/28 #458917                                                                                             | 3,916                         | 4,364                |
| GNMA                                                         | 7.00% 2/28 #462548                                                                                             | 1,095                         | 1,186                |
| GNMA                                                         | 7.00% 7/28 #462643                                                                                             | 40,318                        | 45,180               |
| GNMA                                                         | 7.00% 10/28 #481353                                                                                            | 46,131                        | 52,074               |
| GNMA                                                         | 7.00% 5/32 #552576                                                                                             | 12,170                        | 13,932               |
| GNMA                                                         | 8.00% 11/29 #186997                                                                                            | 663                           | 754                  |
| Goldman Sachs                                                | 3.85% 7/08/24                                                                                                  | 740,000                       | 782,038              |
| Goldman Sachs                                                | 5.75% 1/24/22                                                                                                  | 3,650,000                     | 3,916,785            |
| Goldman Sachs                                                | 3.85% 01/26/27                                                                                                 | 4,715,000                     | 5,014,501            |
| Goldman Sachs                                                | 3.75% 2/25/26                                                                                                  | 800,000                       | 846,015              |
| Goldman Sachs                                                | 3% 4/26/22                                                                                                     | 1,510,000                     | 1,528,582            |
| Goldman Sachs                                                | 2.908%/VAR 6/5/23                                                                                              | 1,490,000                     | 1,514,046            |
| Goldman Sachs                                                | 2.876%/VAR 10/22                                                                                               | 3,450,000                     | 3,498,169            |
| Goldman Sachs                                                | 5.25% 7/27/21                                                                                                  | 318,000                       | 333,657              |
| Goldman Sachs                                                | 2.905/VAR 7/24/23                                                                                              | 1,500,000                     | 1,526,508            |

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| Goldman Sachs                                                | 3.2% 2/23/23                                                                                                   | 1,000,000                     | 1,027,684            |
| GSMS 14-GC18 AAB                                             | 3.648% 1/47                                                                                                    | 95,707                        | 98,233               |
| GSMS 14-GC20 AAB                                             | 3.655% 4/47                                                                                                    | 118,763                       | 122,072              |
| GSMS 14-GC26 AAB                                             | 3.365% 11/47                                                                                                   | 519,443                       | 533,288              |
| GSMS 15-GC28 AAB                                             | 3.206% 02/48                                                                                                   | 362,000                       | 370,716              |
| GSMS 15-GC32 A3                                              | 3.498% 7/48                                                                                                    | 4,300,000                     | 4,529,844            |
| GSMS 15-GC32 AAB                                             | 3.513% 7/48                                                                                                    | 285,000                       | 295,647              |
| GSMS 2012-ALOH A                                             | 3.551 4/10/34                                                                                                  | 1,780,000                     | 1,819,817            |
| GSMS 2012-GC6 A3                                             | 3.482% 01/45                                                                                                   | 439,341                       | 447,175              |
| GSMS 2012-GCJ7 A4                                            | 3.377% 05/45                                                                                                   | 3,167,241                     | 3,211,391            |
| GSMS 2012-GCJ9 A3                                            | 2.773% 11/45                                                                                                   | 1,240,650                     | 1,256,438            |
| GSMS 2012-GCJ9 AAB                                           | 2.368% 10/45                                                                                                   | 1,127,656                     | 1,130,917            |
| GSMS 2013-GC10 A4                                            | 2.681% 02/46                                                                                                   | 335,669                       | 339,895              |
| GSMS 2013-GC10 A5                                            | 2.943% 2/46                                                                                                    | 868,000                       | 885,656              |
| Harot                                                        | 1.68% 08/21                                                                                                    | 412,574                       | 412,190              |
| Harot                                                        | 1.79% 09/21                                                                                                    | 273,438                       | 273,312              |
| Harot                                                        | 2.64% 02/22                                                                                                    | 1,546,898                     | 1,553,344            |
| Harot                                                        | 1.72% 07/21                                                                                                    | 201,541                       | 201,372              |
| Hart                                                         | 2.79% 07/22                                                                                                    | 1,284,000                     | 1,292,833            |
| Hart                                                         | 1.77% 01/22                                                                                                    | 840,788                       | 839,968              |
| Hart                                                         | 1.29% 4/21                                                                                                     | 93,654                        | 93,590               |
| Hart                                                         | 1.94% 2/15/24                                                                                                  | 647,000                       | 647,441              |
| Healthcare Trust                                             | 3.5% 8/1/26                                                                                                    | 104,000                       | 108,457              |
| Healthpeak Properties Inc                                    | 3% 1/15/30                                                                                                     | 1,505,000                     | 1,508,674            |
| HSBC Holdings                                                | 4.875% 1/22                                                                                                    | 675,000                       | 712,442              |
| HSBC Holdings                                                | 3ML+2.24 3/8/21                                                                                                | 437,000                       | 446,635              |
| HSBC Holdings                                                | 3.262/VAR 3/13/23                                                                                              | 3,905,000                     | 3,992,581            |
| HSBC Holdings                                                | 3.033/VAR 11/22/23                                                                                             | 900,000                       | 920,501              |
| HSBC Holdings                                                | 3.95%/VAR 5/18/2024                                                                                            | 650,000                       | 683,482              |
| HSBC Holdings                                                | 3.803%/VAR 3/11/25                                                                                             | 1,000,000                     | 1,049,026            |
| Hungary Government                                           | 6.375% 3/29/21                                                                                                 | 750,000                       | 791,250              |
| Huntington Bancshares                                        | 2.5% 8/7/22                                                                                                    | 1,040,000                     | 1,051,032            |
| Huntington Bancshares                                        | 3.125% 4/1/22                                                                                                  | 795,000                       | 812,459              |
| Huntington Bancshares                                        | 2.3% 1/14/22                                                                                                   | 1,000,000                     | 1,005,098            |
| Huntington Bancshares                                        | 2.625% 8/6/24                                                                                                  | 785,000                       | 795,842              |
| Huntington National Bank                                     | 3.25% 5/21                                                                                                     | 850,000                       | 864,224              |
| Husky Energy                                                 | 4% 4/15/24                                                                                                     | 1,000,000                     | 1,055,019            |
| Hyundai Capital                                              | 2.85% 11/1/22 144A                                                                                             | 1,435,000                     | 1,450,246            |
| Hyundai Capital                                              | 2.6% 3/20 144A                                                                                                 | 380,000                       | 380,234              |
| IBM Corporation                                              | 2.85% 5/13/22                                                                                                  | 1,100,000                     | 1,123,779            |
| Imperial Tobacco                                             | 3.125% 7/26/24 144A                                                                                            | 2,180,000                     | 2,201,052            |

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| Imperial Tobacco                                             | 2.95% 7/20 144A                                                                                                | 3,000,000                     | 3,008,413            |
| ING Group N.V.                                               | 3.55% 4/9/24                                                                                                   | 275,000                       | 287,793              |
| ING Group N.V.                                               | 3.15% 3/29/22                                                                                                  | 850,000                       | 868,935              |
| Intercontinental Exchange                                    | 2.75% 12/01/20                                                                                                 | 534,000                       | 537,583              |
| Intercontinental Exchange                                    | 3.45% 09/21/23                                                                                                 | 505,000                       | 528,669              |
| Italy Republic of                                            | 2.375% 10/17/24                                                                                                | 1,700,000                     | 1,664,702            |
| ITC Holdings                                                 | 2.7% 11/15/22                                                                                                  | 523,000                       | 529,254              |
| Jackson National Life Global                                 | 3.3% 2/1/22                                                                                                    | 1,425,000                     | 1,464,766            |
| Japan Bank International                                     | 2.25% 02/24/20                                                                                                 | 600,000                       | 600,299              |
| Japan Bank International                                     | 1.5% 7/21/21                                                                                                   | 787,000                       | 782,724              |
| Japan Finance Organization for Municipalities                | 2.125% 10/23 144A                                                                                              | 1,000,000                     | 1,001,714            |
| Japan Finance Organization for Municipalities                | 2.625% 4/20/22 144A                                                                                            | 1,200,000                     | 1,216,245            |
| Japan Finance Organization for Municipalities                | 3% 3/12/24 144A                                                                                                | 400,000                       | 414,220              |
| Jefferies Group                                              | 6.875% 4/15/21                                                                                                 | 985,000                       | 1,041,975            |
| Jersey Central Power & Light                                 | 4.3% 1/15/26 144A                                                                                              | 440,000                       | 478,664              |
| John Deere Capital                                           | 2.6% 3/7/24                                                                                                    | 272,000                       | 278,019              |
| John Deere Owner Trust                                       | 2.21% 12/15/23                                                                                                 | 709,000                       | 713,638              |
| JP Morgan Chase & Co.                                        | 4.25% 10/15/20                                                                                                 | 2,050,000                     | 2,086,335            |
| JP Morgan Chase & Co.                                        | 4.625% 5/10/21                                                                                                 | 1,400,000                     | 1,448,619            |
| JP Morgan Chase & Co.                                        | 3.2% 1/25/23                                                                                                   | 1,000,000                     | 1,031,536            |
| JP Morgan Chase & Co.                                        | 3.625% 5/13/24                                                                                                 | 1,340,000                     | 1,419,357            |
| JP Morgan Chase & Co.                                        | 3.2% 6/26                                                                                                      | 2,060,000                     | 2,150,185            |
| JP Morgan Chase & Co.                                        | 2.95% 10/01/26                                                                                                 | 1,140,000                     | 1,173,830            |
| JP Morgan Chase & Co.                                        | 3.702%/VAR 5/6/30                                                                                              | 1,810,000                     | 1,947,286            |
| JP Morgan Chase & Co.                                        | 2.55% 10/29/20                                                                                                 | 400,000                       | 401,801              |
| JP Morgan Chase & Co.                                        | 2.55% 03/01/21                                                                                                 | 1,000,000                     | 1,007,545            |
| JP Morgan Chase & Co.                                        | 3.559%/VAR 04/23/24                                                                                            | 850,000                       | 885,307              |
| JP Morgan Chase & Co.                                        | 3.514% 06/18/22                                                                                                | 850,000                       | 868,210              |
| JP Morgan Chase & Co.                                        | 4.023%/VAR 12/05/24                                                                                            | 1,100,000                     | 1,172,389            |
| JP Morgan Chase & Co.                                        | 3.207 VAR 4/1/23                                                                                               | 600,000                       | 614,086              |
| JPMBB 13-C12 ASB                                             | 3.157% 07/45                                                                                                   | 1,112,890                     | 1,124,982            |
| JPMBB 14-C22 A3A1                                            | 3.5379% 9/47                                                                                                   | 1,770,212                     | 1,860,871            |
| JPMBB 14-C22 ASB                                             | 3.5036% 09/47                                                                                                  | 326,461                       | 335,140              |
| JPMBB 15-C27 A3A1                                            | 2.9202% 2/48                                                                                                   | 4,500,000                     | 4,607,147            |
| JPMBB 15-C32 A4                                              | 3.3293% 11/48                                                                                                  | 3,000,000                     | 3,122,972            |
| JPMBB Commercial Mortgage Securities Trust 2014              | 3.8012% 9/15/47                                                                                                | 403,000                       | 427,980              |
| JPMCC 12-C8 ASB                                              | 2.3791% 10/45                                                                                                  | 1,450,998                     | 1,451,897            |
| JPMCC 13-C10 A5                                              | 3.1425% 12/47                                                                                                  | 1,068,178                     | 1,096,132            |

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| JPMCC 16-JP4 A2                                              | 2.9343% 12/49                                                                                                  | 507,000                       | 511,974              |
| JPMCC 17-JP5 A3                                              | 3.3422% 03/50                                                                                                  | 2,100,000                     | 2,163,652            |
| JPMCC 2012-C6 A3                                             | 3.5074% 5/45                                                                                                   | 250,585                       | 257,530              |
| JPMCC 2012-C8 A3                                             | 2.8291% 10/45                                                                                                  | 387,096                       | 392,879              |
| JPMCC 2015-JP1 A2                                            | 3.1438% 1/49                                                                                                   | 423,000                       | 424,990              |
| JPMorgan Chase Bank                                          | 3.086/VAR 4/21                                                                                                 | 3,250,000                     | 3,260,991            |
| Keurig Dr Pepper Inc                                         | 3.551% 5/25/21                                                                                                 | 725,000                       | 740,321              |
| Keurig Dr Pepper Inc                                         | 4.057% 5/25/23                                                                                                 | 1,770,000                     | 1,865,619            |
| Key Corp                                                     | 5.1% 3/24/21                                                                                                   | 435,000                       | 451,391              |
| Key Corp                                                     | 2.9% 9/15/20                                                                                                   | 2,000,000                     | 2,013,280            |
| KeyBank National                                             | 2.25% 3/16/20                                                                                                  | 250,000                       | 250,147              |
| KeyBank National                                             | 3.3% 2/1/22                                                                                                    | 255,000                       | 261,879              |
| Kinder Morgan Energy Partners, L.P.                          | 3.5% 9/1/23                                                                                                    | 492,000                       | 510,160              |
| KNDL 2019-KNSQ Mortgage Trust                                | 1ML+80 5/15/36                                                                                                 | 965,000                       | 964,441              |
| Kraft Heinz                                                  | 3% 6/01/26                                                                                                     | 1,380,000                     | 1,378,891            |
| Kraft Heinz                                                  | 3.95% 7/15/25                                                                                                  | 3,180,000                     | 3,363,978            |
| Kraft Heinz                                                  | 3.75% 4/1/30 144A                                                                                              | 425,000                       | 437,299              |
| Kroger                                                       | 3.3% 1/15/21                                                                                                   | 215,000                       | 217,749              |
| Kubota Credit Owner Trust                                    | 3.1% 08/15/2022 144A                                                                                           | 1,027,000                     | 1,038,977            |
| Laboratory Corp                                              | 3.2% 2/01/22                                                                                                   | 150,000                       | 153,363              |
| Laboratory Corp                                              | 2.3% 12/1/24                                                                                                   | 875,000                       | 870,446              |
| Level 3 Financing                                            | 3.4% 3/1/27 144A                                                                                               | 2,270,000                     | 2,285,958            |
| LG&E & Ku Energy Llc                                         | 3.75% 11/20                                                                                                    | 1,250,000                     | 1,262,877            |
| Liberty Mutual                                               | 4.569% 2/1/29 144A                                                                                             | 1,320,000                     | 1,473,197            |
| Lincoln National                                             | 6.25% 2/15/20                                                                                                  | 1,350,000                     | 1,356,229            |
| Lloyds Bank plc                                              | 2.907/VAR 11/07/23                                                                                             | 465,000                       | 471,746              |
| Lloyds Bank plc                                              | 0% 8/14/22                                                                                                     | 1,085,000                     | 1,089,822            |
| Macquarie                                                    | 3.189/VAR 11/23 144A                                                                                           | 1,835,000                     | 1,875,370            |
| Macquarie                                                    | 2.1% 10/17/22 144A                                                                                             | 1,130,000                     | 1,132,946            |
| Macys Retail                                                 | 3.875% 1/15/22                                                                                                 | 151,000                       | 153,841              |
| Manitoba Provence                                            | 2.125% 6/26                                                                                                    | 100,000                       | 100,344              |
| Manitoba Provence                                            | 2.6% 4/16/24                                                                                                   | 55,000                        | 56,553               |
| Manufacturers & Traders Trust Company                        | 2.5% 5/18/22                                                                                                   | 500,000                       | 505,658              |
| Marsh & McLennan                                             | 2.35% 3/06/20                                                                                                  | 550,000                       | 550,197              |
| Marsh & McLennan                                             | 2.75% 1/30/22                                                                                                  | 886,000                       | 899,851              |
| Marsh & McLennan                                             | 3.875% 3/15/24                                                                                                 | 393,000                       | 418,919              |
| Mcdonalds                                                    | 2.625% 1/15/22                                                                                                 | 530,000                       | 537,417              |
| Medtronic Inc                                                | 3.5% 3/15/25                                                                                                   | 1,748,000                     | 1,871,978            |
| Mercedes Benz Auto Lease Trust                               | 2.0% 10/17/22                                                                                                  | 2,079,000                     | 2,079,487            |
| Mercedes Benz Auto Lease Trust                               | 2.41% 02/21                                                                                                    | 332,195                       | 332,393              |
| Mercedes Benz Auto Lease Trust                               | 3.1% 11/15/21                                                                                                  | 1,411,000                     | 1,423,759            |

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| MetLife                                                      | 3.45% 10/21 144A                                                                                               | 1,030,000                     | 1,058,366            |
| MetLife                                                      | 2.65% 4/22 144A                                                                                                | 750,000                       | 760,794              |
| Mid-Atlantic Interstate Transmission                         | 4.1% 5/28 144A                                                                                                 | 860,000                       | 940,087              |
| Mitsubishi UFJ Financial Corp                                | 3.761% 7/26/23                                                                                                 | 3,080,000                     | 3,242,462            |
| Mitsubishi UFJ Financial Corp                                | 3.218% 3/7/22                                                                                                  | 2,005,000                     | 2,053,448            |
| Mitsubishi UFJ Financial Corp                                | 2.623% 7/18/22                                                                                                 | 2,630,000                     | 2,664,641            |
| Mitsubishi UFJ Financial Corp                                | 2.19% 9/13/21                                                                                                  | 500,000                       | 501,347              |
| Mitsubishi UFJ Financial Corp                                | 2.998% 2/22                                                                                                    | 436,000                       | 444,174              |
| Mitsubishi UFJ Financial Corp                                | 3.455% 03/02/2023                                                                                              | 750,000                       | 777,508              |
| Mizuho Financial Group                                       | 3.922%/VAR 9/24                                                                                                | 3,870,000                     | 4,065,789            |
| Mizuho Financial Group                                       | 2.721%/VAR 7/16/23                                                                                             | 935,000                       | 945,791              |
| Mizuho Financial Group                                       | 2.632% 04/21 144A                                                                                              | 1,000,000                     | 1,008,195            |
| Mizuho Financial Group                                       | 2.273% 9/13/21                                                                                                 | 500,000                       | 501,915              |
| Mizuho Financial Group                                       | 2.953% 2/22                                                                                                    | 500,000                       | 508,970              |
| Molson Coors Brewing                                         | 3.5% 5/22                                                                                                      | 665,000                       | 683,373              |
| Moodys Corp                                                  | 2.75% 12/15/21                                                                                                 | 295,000                       | 299,478              |
| Moodys Corp                                                  | 3.25% 06/07/2021                                                                                               | 440,000                       | 448,026              |
| Morgan Stanley                                               | 3.125% 01/23/23                                                                                                | 1,890,000                     | 1,942,639            |
| Morgan Stanley                                               | 3.772%/VAR 01/24/29                                                                                            | 270,000                       | 290,281              |
| Morgan Stanley                                               | 4% 07/23/25                                                                                                    | 320,000                       | 346,007              |
| Morgan Stanley                                               | 3.75% 2/25/23                                                                                                  | 465,000                       | 486,835              |
| Morgan Stanley                                               | 3.875% 01/27/26                                                                                                | 1,455,000                     | 1,561,478            |
| Morgan Stanley                                               | 3.625% 01/20/27                                                                                                | 2,540,000                     | 2,701,627            |
| Morgan Stanley                                               | 5.75% 1/25/21                                                                                                  | 3,070,000                     | 3,188,413            |
| Morgan Stanley                                               | 5.5% 7/28/21                                                                                                   | 525,000                       | 553,032              |
| Morgan Stanley                                               | 5.5% 1/26/20                                                                                                   | 1,360,000                     | 1,362,889            |
| Morgan Stanley                                               | 3.737%/VAR 4/24                                                                                                | 3,375,000                     | 3,525,578            |
| Morgan Stanley                                               | SOFR+83 6/10/22                                                                                                | 1,310,000                     | 1,317,515            |
| Morgan Stanley                                               | 2.5% 4/21/21                                                                                                   | 2,340,000                     | 2,357,714            |
| Morgan Stanley                                               | 2.75% 05/19/22                                                                                                 | 850,000                       | 865,296              |
| Morgan Stanley                                               | 2.65% 1/27/20                                                                                                  | 600,000                       | 600,197              |
| Morgan Stanley                                               | 3.17% 11/10/36                                                                                                 | 623,000                       | 643,224              |
| Mosaic Co New                                                | 4.25% 11/15/23                                                                                                 | 2,275,000                     | 2,425,332            |
| MPLX LP                                                      | 4.125% 03/01/27                                                                                                | 380,000                       | 398,740              |
| MPLX LP                                                      | 4% 03/15/2028                                                                                                  | 1,225,000                     | 1,267,225            |
| MSBAM 13-C13 ASB                                             | 3.557% 11/46                                                                                                   | 538,406                       | 551,107              |
| MSBAM 15-C22 ASB                                             | 3.04% 4/15/48                                                                                                  | 200,000                       | 203,944              |
| MSBAM 2012-C6 A4                                             | 2.858% 11/45                                                                                                   | 792,044                       | 803,399              |
| MSBAM 2013-C11 A4                                            | CSTR 8/46                                                                                                      | 228,000                       | 241,936              |
| MSBAM 2013-C7 A4                                             | 2.918% 2/46                                                                                                    | 616,000                       | 627,204              |
| MSBAM 2013-C8 A4                                             | 3.134% 12/48                                                                                                   | 703,000                       | 719,840              |

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| MSBAM 2014-C16 ASB                                           | 3.477% 6/47                                                                                                    | 421,217                       | 431,560              |
| MSBAM 2014-C17 ASB                                           | 3.477% 8/47                                                                                                    | 555,204                       | 570,269              |
| MSBAM 2015-C21 A3                                            | 3.077% 3/48                                                                                                    | 5,600,000                     | 5,758,287            |
| MSBAM 2015-C21 ASB                                           | 3.15% 03/48                                                                                                    | 118,000                       | 120,739              |
| MSBAM 2016-C29 A1                                            | 1.597% 5/49                                                                                                    | 134,387                       | 133,876              |
| MSC 2015-MS1 A3                                              | 3.51% 5/48                                                                                                     | 3,500,000                     | 3,684,251            |
| MUFG Union Bank                                              | 3.15% 4/1/22                                                                                                   | 2,275,000                     | 2,327,276            |
| Mylan, Inc                                                   | 4.55% 4/15/28                                                                                                  | 1,410,000                     | 1,516,135            |
| NA Development Bank                                          | 4.375% 2/11/20                                                                                                 | 2,900,000                     | 2,908,118            |
| NALT 2017-B A3                                               | 2.05% 09/20                                                                                                    | 57,353                        | 57,352               |
| NALT 2019-A3                                                 | 2.76% 3/15/22                                                                                                  | 1,077,000                     | 1,087,115            |
| NAROT 2016-B A3                                              | 1.32% 1/15/21                                                                                                  | 26,466                        | 26,458               |
| NAROT 2017-A A3                                              | 1.74% 08/21                                                                                                    | 314,530                       | 314,329              |
| NAROT 2017-B A3                                              | 1.75% 10/21                                                                                                    | 1,247,601                     | 1,246,479            |
| National Australian Bank                                     | 2.625% 1/14/21                                                                                                 | 1,635,000                     | 1,646,846            |
| National Australian Bank                                     | 3.7% 11/04/21                                                                                                  | 1,220,000                     | 1,258,808            |
| National Bank of Canada                                      | 2.15% 10/7/22 144A                                                                                             | 700,000                       | 699,471              |
| Nationwide Building Society                                  | 3.622/VAR 4/26/23                                                                                              | 2,760,000                     | 2,837,855            |
| Nationwide Building Society                                  | 3.766%/VAR 03/08/24 144A                                                                                       | 1,005,000                     | 1,039,884            |
| Natwest Markets plc                                          | 3.625% 9/29/22 144A                                                                                            | 3,125,000                     | 3,235,815            |
| New York City Transitional Finance Authority (TFA)           | 2.05% 08/01/23                                                                                                 | 225,000                       | 225,815              |
| New York City Transitional Finance Authority (TFA)           | 2.85% 02/01/24                                                                                                 | 210,000                       | 216,323              |
| New York State Urban Development Corporation                 | 2.67% 03/15/23                                                                                                 | 525,000                       | 536,004              |
| New York State Urban Development Corporation                 | 2.7% 03/15/23                                                                                                  | 915,000                       | 938,470              |
| NextEra Energy Capital Holdings, Inc.                        | 3.342% 9/1/20                                                                                                  | 1,225,000                     | 1,235,698            |
| NextEra Energy Capital Holdings, Inc.                        | 2.9% 4/1/22                                                                                                    | 1,125,000                     | 1,147,689            |
| Nisource Inc                                                 | 2.65% 11/17/22                                                                                                 | 2,940,000                     | 2,974,461            |
| Noble Energy Inc                                             | 3.9% 11/15/24                                                                                                  | 1,500,000                     | 1,584,319            |
| Norfolks South                                               | 3.25% 12/01/21                                                                                                 | 20,000                        | 20,425               |
| Northrop Grumman                                             | 3.5% 3/21                                                                                                      | 700,000                       | 713,249              |
| Nutrien Limited                                              | 3.15% 10/01/22                                                                                                 | 250,000                       | 255,319              |
| Occidental Petroleum Corp                                    | 2.7% 8/15/22                                                                                                   | 1,171,000                     | 1,182,892            |
| Occidental Petroleum Corp                                    | 3.125% 2/15/22                                                                                                 | 234,000                       | 238,086              |
| Occidental Petroleum Corp                                    | 3ML+140 8/15/22                                                                                                | 440,000                       | 442,351              |
| Occidental Petroleum Corp                                    | 3.2% 8/15/26                                                                                                   | 47,000                        | 47,555               |
| Occidental Petroleum Corp                                    | 2.6% 8/13/21                                                                                                   | 120,000                       | 120,866              |
| Occidental Petroleum Corp                                    | 2.9% 8/15/24                                                                                                   | 350,000                       | 355,406              |
| Oneok Inc                                                    | 4% 07/13/27                                                                                                    | 590,000                       | 627,644              |

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| Oneok Inc                                                    | 4.55% 7/15/28                                                                                                  | 1,635,000                     | 1,796,417            |
| Oneok Inc                                                    | 2.75% 9/1/24                                                                                                   | 1,355,000                     | 1,366,682            |
| Oneok Partners                                               | 3.375% 10/01/22                                                                                                | 1,145,000                     | 1,177,859            |
| Ontario Province                                             | 3.4% 10/17/23                                                                                                  | 315,000                       | 333,018              |
| Ontario Teachers                                             | 3.125% 03/20/22                                                                                                | 565,000                       | 576,180              |
| Ontario Teachers Finance Trust                               | 2.75% 04/16/21                                                                                                 | 250,000                       | 253,036              |
| Oracle Corp                                                  | 1.9% 9/15/21                                                                                                   | 5,725,000                     | 5,735,512            |
| PACCAR Financial Corp                                        | 3.4% 8/9/23                                                                                                    | 1,025,000                     | 1,070,598            |
| People's United                                              | 3.65% 12/06/22                                                                                                 | 995,000                       | 1,032,984            |
| Pepsico Inc                                                  | 1.7% 10/06/2021                                                                                                | 1,000,000                     | 1,000,004            |
| Petroleos Mexicanos                                          | 6.5% 03/13/27                                                                                                  | 200,000                       | 211,895              |
| Philip Morris                                                | 2.625% 2/18/22                                                                                                 | 1,324,000                     | 1,340,033            |
| Philip Morris                                                | 2.375% 8/17/22                                                                                                 | 745,000                       | 752,646              |
| Philip Morris                                                | 1.875% 2/21                                                                                                    | 1,294,000                     | 1,293,900            |
| Philip Morris                                                | 2.875% 5/1/24                                                                                                  | 870,000                       | 894,796              |
| Plains All American Pipeline                                 | 2.85% 1/31/23                                                                                                  | 800,000                       | 807,648              |
| Plains All American Pipeline                                 | 4.5% 12/26                                                                                                     | 800,000                       | 851,214              |
| PNC Bank                                                     | 4.375% 8/11/20                                                                                                 | 1,200,000                     | 1,217,902            |
| PNC Bank                                                     | 2.95% 1/30/23                                                                                                  | 1,040,000                     | 1,063,970            |
| PNC Bank                                                     | 3.8% 7/25/23                                                                                                   | 460,000                       | 482,987              |
| PNC Bank                                                     | 3.3% 3/8/22                                                                                                    | 1,590,000                     | 1,632,961            |
| PNC Bank                                                     | 2.15% 4/29/21                                                                                                  | 1,000,000                     | 1,003,081            |
| PNC Bank                                                     | 2.55% 12/09/21                                                                                                 | 500,000                       | 505,873              |
| PNC Financial Services                                       | 3.45% 4/23/29                                                                                                  | 970,000                       | 1,033,930            |
| PPL Capital Funding Inc                                      | 3.5% 12/01/22                                                                                                  | 405,000                       | 418,793              |
| Pricoa Glbl                                                  | 2.4% 9/23/24 144A                                                                                              | 1,000,000                     | 1,005,587            |
| Pricoa Glbl                                                  | 2.45% 9/21/22 144A                                                                                             | 626,000                       | 633,271              |
| Principal Financial Group                                    | 3.3% 9/15/22                                                                                                   | 460,000                       | 472,863              |
| Private Export Funding                                       | 2.45% 7/15/24                                                                                                  | 290,000                       | 295,221              |
| Private Export Funding                                       | 2.3% 9/15/20                                                                                                   | 4,010,000                     | 4,028,853            |
| Private Export Funding                                       | 2.65% 2/21 144A                                                                                                | 1,190,000                     | 1,202,055            |
| Protective Life Global                                       | 3.397% 6/21 144A                                                                                               | 1,520,000                     | 1,549,132            |
| Protective Life Global                                       | 2.161% 9/20 144A                                                                                               | 500,000                       | 500,727              |
| PSEG Power LLC                                               | 3.85% 06/01/23                                                                                                 | 1,105,000                     | 1,159,024            |
| Pt Holdings Co Inc (Unlist)                                  | —                                                                                                              | 525                           | —                    |
| Public Service Electric and Gas Company                      | 3.65% 9/01/28                                                                                                  | 2,900,000                     | 3,159,214            |
| Public Service Electric and Gas Company                      | 2.65% 11/22                                                                                                    | 577,000                       | 585,803              |
| Public Service Enterprise                                    | 2% 11/15/21                                                                                                    | 293,000                       | 292,736              |
| Quebec Province                                              | 2.75% 4/12/27                                                                                                  | 480,000                       | 500,101              |
| Quebec Province                                              | 7.14% 2/27/26                                                                                                  | 630,000                       | 787,437              |
| Quebec Province                                              | 2.375% 1/31/22                                                                                                 | 800,000                       | 809,816              |

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| Reckitt Benckiser                                            | 2.375% 6/24/22 144A                                                                                            | 1,530,000                     | 1,540,660            |
| Regions Financial Corp                                       | 3.8% 8/14/23                                                                                                   | 1,019,000                     | 1,078,034            |
| Regions Financial Corp                                       | 2.75% 8/22                                                                                                     | 786,000                       | 799,819              |
| Reliance Std Lf                                              | 2.5% 10/30/24 144A                                                                                             | 1,090,000                     | 1,088,135            |
| Reynolds American                                            | 3.25% 6/20                                                                                                     | 504,000                       | 506,292              |
| Reynolds American                                            | 4% 6/12/22                                                                                                     | 257,000                       | 267,394              |
| Roper Technologies                                           | 3% 12/15/20                                                                                                    | 750,000                       | 756,333              |
| Roper Technologies                                           | 2.8% 12/15/21                                                                                                  | 651,000                       | 660,506              |
| Roper Technologies                                           | 3.65% 09/15/2023                                                                                               | 547,000                       | 574,013              |
| Royal Bank of Canada                                         | 3.7% 10/5/23                                                                                                   | 850,000                       | 897,990              |
| Royal Bank of Canada                                         | 2.55% 7/16/24                                                                                                  | 1,103,000                     | 1,118,981            |
| Royal Bank of Scotland                                       | 3.498/VAR 5/23                                                                                                 | 2,230,000                     | 2,283,463            |
| Royal Bank of Scotland                                       | 4.519%/VAR 06/25/20                                                                                            | 1,029,000                     | 1,092,449            |
| Ryder System Inc                                             | 2.5% 09/01/22                                                                                                  | 395,000                       | 396,811              |
| Ryder System Inc                                             | 3.5% 06/01/21                                                                                                  | 490,000                       | 499,951              |
| Santander UK                                                 | 3.125% 1/8/21                                                                                                  | 1,025,000                     | 1,033,758            |
| Santander UK                                                 | 2.125% 11/3/20                                                                                                 | 1,500,000                     | 1,501,713            |
| Santander UK                                                 | 2.5% 1/5/21                                                                                                    | 715,000                       | 719,255              |
| Santander UK                                                 | 3.4% 6/1/21                                                                                                    | 1,335,000                     | 1,362,472            |
| Santander UK                                                 | 4.45% 12/3/21                                                                                                  | 750,000                       | 779,396              |
| Schlumberger Holdings Corporation                            | 2.4 8/01/22 144                                                                                                | 1,850,000                     | 1,865,287            |
| Sempra Energy                                                | 2.4% 3/15/20                                                                                                   | 445,000                       | 445,029              |
| Sempra Energy                                                | 2.9% 02/01/2023                                                                                                | 153,000                       | 155,950              |
| Shire Acquisitions Investments Ireland Limited               | 2.4% 9/23/21                                                                                                   | 3,894,000                     | 3,915,127            |
| Shire US                                                     | 3.2% 9/23/26                                                                                                   | 2,200,000                     | 2,264,954            |
| Siemens                                                      | 2.9% 5/27/22 144A                                                                                              | 1,330,000                     | 1,359,726            |
| Simon Property                                               | 2.35% 1/30/22                                                                                                  | 175,000                       | 176,494              |
| Simon Property                                               | 2.75% 06/01/23                                                                                                 | 690,000                       | 704,939              |
| Skandinaviska Enskilda Banken AB                             | 3.25% 5/21 144A                                                                                                | 1,515,000                     | 1,540,076            |
| Skandinaviska Enskilda Banken AB                             | 3.05% 3/25/22 144A                                                                                             | 1,060,000                     | 1,081,603            |
| Societe Generale                                             | 4.25% 9/23 144A                                                                                                | 1,025,000                     | 1,087,977            |
| Southern Company                                             | 2.35% 7/01/21                                                                                                  | 1,500,000                     | 1,507,122            |
| SP Powerassets LTD                                           | 3% 9/26/27 144A                                                                                                | 1,150,000                     | 1,184,497            |
| SRT 2017-A A3                                                | 2.58% 01/21                                                                                                    | 303,627                       | 303,682              |
| SRT 2018-A                                                   | 2.93% 05/20/21                                                                                                 | 643,216                       | 644,982              |
| SSM Health Care Corporation                                  | 3.688% 6/1/23                                                                                                  | 470,000                       | 490,085              |
| SSTRT 17-2A A3                                               | 2.04% 4/21 144A                                                                                                | 166,810                       | 166,788              |
| SSTRT 19-1A A3                                               | 2.986% 2/27/23                                                                                                 | 573,000                       | 579,258              |
| SSTRT 2018-2A A3                                             | 3.325% 8/22                                                                                                    | 1,030,000                     | 1,040,526            |
| Standard Chartered Bank                                      | 3ML+1.15 1/20/23                                                                                               | 1,790,000                     | 1,852,313            |

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| Starbucks Corp                                               | 3.8% 08/15/2025                                                                                                | 420,000                       | 452,125              |
| State Street Corp                                            | 2.354%/VAR 11/1/25                                                                                             | 500,000                       | 501,720              |
| State Street Government Short Term Investments Fund          | —                                                                                                              | 9,043,999                     | 9,043,999            |
| Stifel Financial Corp                                        | 4.25% 7/18/24                                                                                                  | 1,680,000                     | 1,787,207            |
| Sumitomo Mitsui Banking Corp                                 | 2.45% 1/16/20                                                                                                  | 1,250,000                     | 1,250,266            |
| Sumitomo Mitsui Banking Corp                                 | 2.784% 7/22                                                                                                    | 1,295,000                     | 1,316,765            |
| Sumitomo Mitsui Banking Corp                                 | 2.778% 10/22                                                                                                   | 575,000                       | 585,376              |
| Sumitomo Mitsui Banking Corp                                 | 2.696% 7/16/24                                                                                                 | 1,085,000                     | 1,099,627            |
| Sumitomo Mitsui Banking Corp                                 | 2.846% 01/11/22                                                                                                | 1,000,000                     | 1,015,254            |
| Suntrust Banks Inc                                           | 2.7% 1/27/22                                                                                                   | 1,500,000                     | 1,520,029            |
| Suntrust Banks Inc                                           | 3.525%/VAR 10/21                                                                                               | 1,361,000                     | 1,377,424            |
| Suntrust Banks Inc                                           | 2.8% 5/17/22                                                                                                   | 2,175,000                     | 2,215,495            |
| Suntrust Banks Inc                                           | 3.502%/VAR 8/2/22                                                                                              | 669,000                       | 684,285              |
| Suntrust Banks Inc                                           | 3.2% 4/1/24                                                                                                    | 850,000                       | 883,710              |
| Swiss Re Treasury (US) Corp                                  | 2.875% 12/22 144A                                                                                              | 580,000                       | 589,323              |
| Synchrony Bank                                               | 3.65% 5/24/21                                                                                                  | 850,000                       | 867,729              |
| Synchrony Financial                                          | 2.7% 2/03/20                                                                                                   | 575,000                       | 575,197              |
| SYNCT 2015-1 A                                               | 2.37% 3/23                                                                                                     | 748,000                       | 748,583              |
| Takeda Pharmaceutical                                        | 4% 11/26/21                                                                                                    | 1,120,000                     | 1,157,917            |
| TAOT 2017-B A3                                               | 1.76% 07/21                                                                                                    | 877,334                       | 876,811              |
| TAOT 2017-C A3                                               | 1.78% 11/21                                                                                                    | 731,976                       | 731,417              |
| TAOT 2018-B A3                                               | 2.96% 9/15/22                                                                                                  | 519,000                       | 524,095              |
| TAOT 2019-B                                                  | 2.57% 8/15/23                                                                                                  | 1,399,000                     | 1,415,357            |
| Tennessee Valley Authority                                   | 7.125% 5/01/30                                                                                                 | 130,000                       | 187,210              |
| Tennessee Valley Authority                                   | 2.875% 02/01/27                                                                                                | 290,000                       | 304,062              |
| Texas Eastern Transmission LP                                | 2.8% 10/15/22 144A                                                                                             | 4,000,000                     | 4,038,005            |
| Textron Inc                                                  | 3.9% 9/17/29                                                                                                   | 1,140,000                     | 1,216,423            |
| Time Warner Inc                                              | 8.375% 7/15/33                                                                                                 | 1,350,000                     | 1,890,473            |
| Toronto Dominion Bank                                        | 2.125% 4/07/21                                                                                                 | 1,000,000                     | 1,005,803            |
| Total Capital International                                  | 2.875% 2/17/22                                                                                                 | 13,000                        | 13,278               |
| Total Capital International                                  | 2.75% 6/19/21                                                                                                  | 430,000                       | 435,668              |
| Toyota Motor Corp                                            | 2.6% 1/11/22                                                                                                   | 1,000,000                     | 1,014,722            |
| Transcontinental Gas Pipe Line Company                       | 4% 03/15/28                                                                                                    | 1,285,000                     | 1,365,555            |
| UBS                                                          | 4.0484% 5/15/51                                                                                                | 4,200,000                     | 4,639,975            |
| UBS                                                          | 4.125% 09/25 144A                                                                                              | 1,350,000                     | 1,467,300            |
| UBS                                                          | 2.859/VAR 08/23 144A                                                                                           | 2,315,000                     | 2,351,090            |
| UBS                                                          | 2.45% 12/01/20 144A                                                                                            | 850,000                       | 852,902              |
| UBSBB 2012-C2 A4                                             | 3.525% 5/63                                                                                                    | 447,000                       | 458,754              |
| United Technologies                                          | 3.35% 08/16/2021                                                                                               | 247,000                       | 252,863              |
| UnitedHealth Group                                           | 4.7% 2/21                                                                                                      | 2,150,000                     | 2,204,665            |

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| UnitedHealth Group                                           | 2.875% 12/15/21                                                                                                | 400,000                       | 407,877              |
| UnitedHealth Group                                           | 2.125% 3/15/21                                                                                                 | 600,000                       | 601,961              |
| Unum Group                                                   | 5.625% 9/15/20                                                                                                 | 623,000                       | 638,976              |
| US 10yr Note Future                                          | (CBT)MAR20 TYH0                                                                                                | (369)                         | 40,359               |
| US 2yr Note Future                                           | (CBT) FUT MAR20 TUH0                                                                                           | 349                           | 16,360               |
| US 5yr Note Future                                           | (CBT)MAR20 FVH0                                                                                                | 810                           | (18,984)             |
| US Long Bond Future                                          | (CBT) MAR20 USH0                                                                                               | (62)                          | 21,313               |
| US Treasury Bond                                             | 6.25% 8/15/43                                                                                                  | 1,095,000                     | 1,271,277            |
| US Treasury Bond                                             | 3.625% 8/15/43                                                                                                 | 720,000                       | 881,902              |
| US Treasury Bond                                             | 2.25% 8/15/49                                                                                                  | 1,370,000                     | 1,327,401            |
| US Treasury Bond                                             | 2.125% 9/30/21                                                                                                 | 63,655,000                    | 64,209,345           |
| US Treasury Bond                                             | 2.25% 11/15/24                                                                                                 | 31,680,000                    | 32,479,483           |
| US Treasury Bond                                             | 1.75% 9/30/22                                                                                                  | 4,565,000                     | 4,581,013            |
| US Treasury Bond                                             | 2.625% 11/15/20                                                                                                | 2,270,000                     | 2,288,932            |
| US Treasury Bond                                             | 1.125% 02/28/21                                                                                                | 5,950,000                     | 5,914,446            |
| US Treasury Bond                                             | 1.375% 4/30/21                                                                                                 | 16,285,000                    | 16,232,954           |
| US Treasury Bond                                             | 2.125% 8/15/21                                                                                                 | 54,980,000                    | 55,428,366           |
| US Treasury Bond                                             | 1.625% 04/30/23                                                                                                | 19,260,000                    | 19,245,548           |
| US Treasury Bond                                             | 1.375% 5/31/21                                                                                                 | 23,850,000                    | 23,773,349           |
| US Treasury Bond                                             | 1.875% 1/31/22                                                                                                 | 28,210,000                    | 28,365,848           |
| US Treasury Bond                                             | 1.875% 03/31/22                                                                                                | 13,085,000                    | 13,163,400           |
| US Treasury Bond                                             | 2.125% 6/30/22                                                                                                 | 335,000                       | 339,277              |
| US Treasury Bond                                             | 1.875% 04/30/22                                                                                                | 21,021,000                    | 21,148,960           |
| US Treasury Bond                                             | 1.75% 12/31/26                                                                                                 | 10,000                        | 9,941                |
| US Treasury Bond                                             | 1.75% 12/31/24                                                                                                 | 1,275,000                     | 1,277,768            |
| US Treasury Bond                                             | 1.625% 12/31/21                                                                                                | 75,000                        | 75,070               |
| US Treasury Bond                                             | 2.0% 10/31/22                                                                                                  | 5,685,000                     | 5,744,354            |
| US Treasury Bond                                             | 2.375% 01/31/23                                                                                                | 16,445,000                    | 16,808,320           |
| US Treasury Bond                                             | 2.75% 4/30/23                                                                                                  | 4,470,000                     | 4,628,925            |
| US Treasury Bond                                             | 1.75% 7/31/21                                                                                                  | 855,000                       | 856,897              |
| US Treasury Bond                                             | 0% 8/15/23                                                                                                     | 4,500,000                     | 4,230,425            |
| US Treasury Bond                                             | COUP 11/15/27                                                                                                  | 19,000,000                    | 16,265,701           |
| US Treasury Bond                                             | COUP 2/15/38                                                                                                   | 6,300,000                     | 4,097,209            |
| US Treasury Bond                                             | COUP 2/15/39                                                                                                   | 1,315,000                     | 829,649              |
| US Treasury Bond                                             | COUP 11/15/43                                                                                                  | 1,295,000                     | 820,029              |
| US Treasury Bond                                             | COUP 0% 11/15/43                                                                                               | 270,000                       | 148,764              |
| US Treasury Bond                                             | 0% 1/30/20                                                                                                     | 505,000                       | 504,428              |
| US Treasury Bond                                             | 1.75% 1/31/23                                                                                                  | 10,945,000                    | 10,983,626           |
| US Treasury Bond                                             | 1.625% 11/15/22                                                                                                | 14,965,000                    | 14,967,803           |
| US Treasury Bond                                             | 1.75% 11/30/21                                                                                                 | 195,000                       | 195,545              |
| US Treasury Bond                                             | 2.125% 3/31/24                                                                                                 | 4,445,000                     | 4,523,755            |

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|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------|-------------------------------|----------------------|
| US Treasury Bond                                             | 2% 5/31/24                                                                                                     | 23,580,000                    | 23,885,685           |
| US Treasury Bond                                             | 1.5% 8/15/22                                                                                                   | 9,540,000                     | 9,514,511            |
| US Treasury Bond                                             | 1.5% 9/15/22                                                                                                   | 15,075,000                    | 15,032,601           |
| US Treasury Bond                                             | 1.5% 9/30/24                                                                                                   | 1,010,000                     | 1,000,631            |
| US Treasury Bond                                             | 1.375% 10/15/22                                                                                                | 11,620,000                    | 11,542,983           |
| US Treasury Bond                                             | 1.5% 10/31/24                                                                                                  | 10,350,000                    | 10,253,860           |
| US Treasury Bond                                             | 1.5% 12/15/22                                                                                                  | 13,485,000                    | 13,490,350           |
| US Treasury Bond                                             | 2.875% 11/15/21                                                                                                | —                             | —                    |
| US Treasury Bond                                             | 2.5% 1/15/22                                                                                                   | 6,578,900                     | 6,695,842            |
| US Treasury Bond                                             | 2.5% 2/15/22                                                                                                   | 4,680,000                     | 4,767,296            |
| US Treasury Bond                                             | 2.375% 2/29/24                                                                                                 | 570,000                       | 585,763              |
| US Treasury Bond                                             | 2.375% 3/15/22                                                                                                 | 2,190,000                     | 2,227,123            |
| US Treasury Bond                                             | 2.25% 4/15/22                                                                                                  | 2,345,000                     | 2,378,555            |
| US Treasury Bond                                             | 2.25% 4/30/24                                                                                                  | 8,822,300                     | 9,026,742            |
| US Treasury Bond                                             | 2.125% 5/15/22                                                                                                 | 5,404,000                     | 5,468,529            |
| US Treasury Bond                                             | 1.75% 6/15/22                                                                                                  | 2,525,000                     | 2,534,067            |
| US Treasury Bond                                             | 2.375% 8/15/24                                                                                                 | 43,900,000                    | 45,203,330           |
| US Treasury Bond                                             | 1.5% 1/31/22                                                                                                   | 4,097,000                     | 4,089,514            |
| US Treasury Bond                                             | 1.75% 3/31/22                                                                                                  | 6,742,000                     | 6,764,733            |
| US Treasury Bond                                             | 1.625% 9/30/26                                                                                                 | 15,362,000                    | 15,160,758           |
| US Treasury Bond                                             | 1.875% 07/31/22                                                                                                | 6,662,000                     | 6,705,998            |
| US Treasury Bond                                             | 2.625% 6/30/23                                                                                                 | 25,000,000                    | 25,828,184           |
| US Ultra Bond Future                                         | CBT FUT MAR20 WNH0                                                                                             | (78)                          | 90,188               |
| US Ultra Bond Future                                         | ULTRA FUT MAR20 UXYH0                                                                                          | (30)                          | 5,156                |
| USAA Auto Owner Trust 2017-1 A3                              | 1.79% 05/21                                                                                                    | 118,921                       | 118,864              |
| USAA Capital                                                 | 2% 6/01/21 144A                                                                                                | 1,000,000                     | 1,001,538            |
| Vende                                                        | 6.5% 2/24                                                                                                      | 91,087                        | 97,005               |
| Ventas Realty                                                | 3.5% 4/15/24                                                                                                   | 387,000                       | 403,956              |
| Ventas Realty                                                | 2.65% 1/15/25                                                                                                  | 643,000                       | 647,230              |
| Verizon                                                      | 3.45% 3/15/21                                                                                                  | 325,000                       | 331,121              |
| Verizon                                                      | 4.016% 12/3/29                                                                                                 | 601,000                       | 671,314              |
| Verizon                                                      | 2.946% 03/15/22                                                                                                | 608,000                       | 621,338              |
| Verizon                                                      | 3.125% 03/16/2022                                                                                              | 640,000                       | 656,611              |
| Virginia Electric & Power Co.                                | 2.95% 1/15/22                                                                                                  | 340,000                       | 345,827              |
| Vistra Operations Co LLC                                     | 3.55% 7/15/24 144A                                                                                             | 780,000                       | 789,482              |
| Vistra Operations Co LLC                                     | 3.7% 1/30/27 144A                                                                                              | 1,600,000                     | 1,588,120            |
| Volkswagen                                                   | 3.875% 11/20 144A                                                                                              | 710,000                       | 721,555              |
| Volkswagen                                                   | 4% 11/21 144A                                                                                                  | 925,000                       | 956,450              |
| Volkswagen                                                   | 4.25% 11/023 144A                                                                                              | 1,295,000                     | 1,379,062            |
| Volkswagen                                                   | 2.7% 9/26/22 144A                                                                                              | 700,000                       | 707,624              |
| Volkswagen                                                   | 2.4% 5/20 144A                                                                                                 | 300,000                       | 300,396              |

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| Volkswagen                                                   | 2.5% 9/24/21 144A                                                                                              | 327,000                       | 329,774              |
| Volkswagen Auto Loan Enhanced Trust                          | 3.32% 11/21/22                                                                                                 | 492,000                       | 497,661              |
| Walt Disney Company                                          | 2.35% 12/01/22                                                                                                 | 318,000                       | 322,562              |
| Walt Disney Company                                          | 4.5% 2/15/21                                                                                                   | 1,000,000                     | 1,030,365            |
| Waste Management Inc                                         | 2.95% 6/15/24                                                                                                  | 897,000                       | 926,236              |
| Watson Pharma Inc                                            | 3.25% 10/01/22                                                                                                 | 700,000                       | 715,123              |
| WEC Energy Group, Inc.                                       | 3.375% 06/15/21                                                                                                | 945,000                       | 963,871              |
| WEC Energy Group, Inc.                                       | 3.1% 3/8/22                                                                                                    | 692,000                       | 706,487              |
| Wells Fargo                                                  | 3.069% 1/24/23                                                                                                 | 600,000                       | 612,321              |
| Wells Fargo                                                  | 3.625% 10/22/21                                                                                                | 3,020,000                     | 3,107,984            |
| Wells Fargo                                                  | 2.897/VAR 5/27/22                                                                                              | 2,365,000                     | 2,396,095            |
| Wells Fargo                                                  | 3% 1/22/21                                                                                                     | 844,000                       | 853,840              |
| Wells Fargo                                                  | 2.918% 10/45                                                                                                   | 908,106                       | 923,628              |
| Wells Fargo                                                  | 3.325%/VAR 07/23/21                                                                                            | 850,000                       | 856,658              |
| Wells Fargo                                                  | 3.55% 8/14/23                                                                                                  | 850,000                       | 890,574              |
| Wells Fargo                                                  | 3.75% 1/24/24                                                                                                  | 1,000,000                     | 1,056,211            |
| Welltower Inc.                                               | 3.625% 3/15/24                                                                                                 | 2,142,000                     | 2,248,863            |
| Welltower Inc.                                               | 2.7% 2/15/27                                                                                                   | 800,000                       | 802,481              |
| Welltower Inc.                                               | 3.95% 09/01/23                                                                                                 | 353,000                       | 372,332              |
| Western Gas Partners                                         | 4% 7/01/22                                                                                                     | 1,695,000                     | 1,736,732            |
| Western Union Company                                        | 2.85% 1/10/25                                                                                                  | 202,000                       | 202,489              |
| Westinghouse Air Brake Technologies                          | 4.7% 09/15/28                                                                                                  | 680,000                       | 747,623              |
| Westpac Banking                                              | 2.8% 1/11/22                                                                                                   | 1,000,000                     | 1,016,035            |
| WestRock Company                                             | 3.75% 3/15/25                                                                                                  | 1,970,000                     | 2,079,281            |
| WFCM 15-LC20 A3                                              | 3.086% 4/50                                                                                                    | 4,800,000                     | 4,863,359            |
| WFCM 2013-LC12 A1                                            | 1.676% 7/46                                                                                                    | 47,504                        | 47,459               |
| WFCM 2015-C27 ASB                                            | 3.278% 2/48                                                                                                    | 486,000                       | 499,070              |
| WFCM 2016-C34 A2                                             | 2.603% 6/49                                                                                                    | 474,000                       | 475,269              |
| WFCM 2016-C37 A2                                             | 3.103% 12/49                                                                                                   | 357,000                       | 361,214              |
| WFCM 2016-LC25                                               | 1.795% 12/15/59                                                                                                | 45,115                        | 45,022               |
| WFRBS 13-C12 ASB                                             | 2.838% 3/48                                                                                                    | 61,815                        | 62,331               |
| WFRBS 13-C16 ASB                                             | 3.963% 9/46                                                                                                    | 146,255                       | 150,771              |
| WFRBS 14-C20 ASB                                             | 3.638% 05/47                                                                                                   | 203,624                       | 209,403              |
| WFRBS 14-C23 ASB                                             | 3.636% 10/57                                                                                                   | 263,349                       | 271,686              |
| WFRBS 2011-C3 A4                                             | 4.375% 3/44                                                                                                    | 569,000                       | 578,746              |
| WFRBS 2012-C7 A2                                             | 3.431% 6/45                                                                                                    | 363,000                       | 372,354              |
| WFRBS 2012-C9 A3                                             | 2.87% 11/45                                                                                                    | 508,811                       | 516,745              |
| WFRBS 2012-C9 ASB                                            | 2.445% 11/45                                                                                                   | 1,585,991                     | 1,590,914            |
| WFRBS 2013-C11 A5                                            | 3.071% 03/45                                                                                                   | 918,000                       | 939,187              |
| WFRBS 2013-C12 A4                                            | 3.198% 3/48                                                                                                    | 362,000                       | 372,026              |
| WFRBS 2013-C14 A5                                            | 3.337% 6/46                                                                                                    | 1,183,000                     | 1,222,436            |

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| WFRBS 2013-C16 A5                                                                   | 4.415% 09/46                                                                                                   | 470,000                       | 503,343                 |
| WFRBS 2014-C22 ASB                                                                  | 3.464% 9/57                                                                                                    | 827,043                       | 850,000                 |
| Williams Partners                                                                   | 3.6% 3/15/22                                                                                                   | 1,655,000                     | 1,701,086               |
| Woolworths Limited                                                                  | 4% 9/22/20 144A                                                                                                | 1,400,000                     | 1,416,900               |
| World Omni Automobile Lease Securitization Trust                                    | 2.94% 5/16/22                                                                                                  | 469,000                       | 474,987                 |
| Xylem Inc                                                                           | 4.875% 10/01/21                                                                                                | 400,000                       | 419,127                 |
| Zimmer Biomet Holdings, Inc.                                                        | 3.7% 03/19/23                                                                                                  | 985,000                       | 1,026,023               |
| Zions Bancorporation                                                                | 3.35% 3/4/22                                                                                                   | 356,000                       | 365,144                 |
| Zoetis Inc                                                                          | 3.45% 11/13/20                                                                                                 | 106,000                       | 107,139                 |
| Adjustment to Contract Value                                                        |                                                                                                                |                               | (33,572,115)            |
| <b>Total Investment Contracts</b>                                                   |                                                                                                                |                               | <b>\$ 1,840,186,647</b> |
| <b>Registered Investment Companies</b>                                              |                                                                                                                |                               |                         |
| Fidelity Investments Money Market Government Portfolio - Institutional Class Fund * | Money Market Fund                                                                                              | 52,309,135                    | \$ 52,309,135           |
| American Funds New Perspective Fund Class R-6                                       | Equity Based Fund                                                                                              | 6,409,096                     | 302,829,771             |
| Invesco Oppenheimer Developing Markets Fund Class R6                                | Equity Based Fund                                                                                              | 4,646,572                     | 211,837,213             |
| Pimco Total Return Fund - Institutional Class                                       | Fixed Income Based Fund                                                                                        | 50,817,007                    | 525,447,852             |
| T. Rowe Price Institutional Small-Cap Stock Fund                                    | Equity Based Fund                                                                                              | 33,119,190                    | 848,182,458             |
| Vanguard Institutional Total Stock Market Index Fund Institutional Plus Shares      | Equity Based Fund                                                                                              | 44,855,902                    | 3,079,806,263           |
| Vanguard Real Estate Index Institutional Shares                                     | Equity Based Fund                                                                                              | 10,663,944                    | 217,224,529             |
| <b>Total Registered Investment Companies</b>                                        |                                                                                                                |                               | <b>\$ 5,237,637,221</b> |
| <b>Self-Directed Brokerage Account</b>                                              | Various                                                                                                        |                               | <b>\$ 713,347,371</b>   |

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|------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------|-------------------------------|--------------------------|
| <b>Common Collective Trusts</b>                                        |                                                                                                                |                               |                          |
| BlackRock Government Short-Term Investment Fund                        | Money Market Fund                                                                                              | 736,636,894                   | \$ 736,636,894           |
| Janus Henderson Balanced Collective Fund                               | Blended Based Fund                                                                                             | 53,624,133                    | 2,028,600,955            |
| Northern Trust Collective Aggregate Bond Index Fund - DC - Non Lending | Fixed Income Based Fund                                                                                        | 12,756,569                    | 1,498,641,745            |
| Northern Trust ACWI ex-US Fund - DC - Non Lending                      | Equity Based Fund                                                                                              | 13,761,910                    | 1,761,386,864            |
| Northern Trust Collective Russell 2000 Index Fund - DC - Non Lending   | Equity Based Fund                                                                                              | 6,174,405                     | 1,021,123,145            |
| Northern Trust Collective S&P 500 Index Fund - DC - Non Lending        | Equity Based Fund                                                                                              | 19,839,172                    | 3,665,683,805            |
| <b>Total Common Collective Trusts</b>                                  |                                                                                                                |                               | <b>\$ 10,712,073,408</b> |
| <b>Raytheon Company Common Stock</b>                                   |                                                                                                                |                               |                          |
| Raytheon Company*                                                      | Raytheon Common Stock                                                                                          | 9,682,966                     | \$ 2,127,734,949         |
| <b>Total Raytheon Company Common Stock</b>                             |                                                                                                                |                               | <b>\$ 2,127,734,949</b>  |
| <b>Total Investments</b>                                               |                                                                                                                |                               | <b>\$ 20,630,979,596</b> |
| <b>Participant Loans*</b>                                              | Approximately 3.25%-9.50%                                                                                      |                               | <b>\$ 211,686,325</b>    |
| <b>Total Investments, Including Participant Loans</b>                  |                                                                                                                |                               | <b>\$ 20,842,665,921</b> |
| *Party in interest                                                     |                                                                                                                |                               |                          |