NPORT Data Sets

1. Overview

Form N-PORT is used by registered investment companies and exchange-traded funds to report monthly portfolio holdings other than money market funds. Form N-PORT filings are disseminated quarterly. The NPORT Data Sets provides the portfolio holdings from the N-PORT filings that have been disseminated. The NPORT Data Sets are extracted from Form N-PORT eXtensible Markup Language (XML) submissions in a flat file format to assist users in more easily constructing the data for analysis. These data sets includes any amendments to those submissions. The data has been automatically and directly taken from submissions created by the registrants and provided as-filed. The data will be published quarterly. Data contained in documents filed after 5:30pm EST on the last business day of the quarter will be included in the next quarterly posting.

SUBMISSION TYPE	DESCRIPTION
N-PORT-P, NPORT-P/A	MONTHLY PORTFOLIO INVESTMENTS REPORT

2. Scope

The N-PORT data sets consists of XML data submitted from October 2019 through current period.
Note EDGAR Technical Specifications provides information on Form N-PORT XML Technical Specifications Document.

3. Organization

Note that the data sets include information "as filed" in EDGAR document submissions including amendments of prior submissions. Data in this submitted form may contain redundancies, inconsistencies, and discrepancies relative to prior submissions and other publication formats. There are up to 30 data files. Each quarterly data set is accompanied by a metadata file conforming to the W3C specification for tabular data (https://www.w3.org/TR/2015/REC-tabular-data-model-20151217/) that encodes the following information about the data files and their relationships to each other

1. **SUBMISSION** Contains information from the EDGAR submission, with each row having the primary key **ACCESSION_NUMBER**.

2. **REGISTRANT** Contains information about the registrant, with each row having the primary key **ACCESSION_NUMBER**.

3. **FUND_REPORTED_INFO** Contains information about the fund, with each row having the primary key **ACCESSION_NUMBER**.

4. **INTEREST_RATE_RISK** Contains information about interest rate risk, with each row having the primary key **ACCESSION_NUMBER** and **INTEREST_RATE_RISK_ID**.

5. **BORROWER** Information for each borrower in a securities lending transaction, with each row having the primary key **ACCESSION_NUMBER** and **BORROWER_ID**.

6. **BORROW_AGGREGATE** Information for each category of non-cash collateral received for loaned securities, with each row having the primary key **ACCESSION_NUMBER** and **BORROW_AGGREGATE_ID**.

7. **MONTHLY_TOTAL_RETURN** Contains monthly total return information for each of the preceding three months, with each row having the primary key **ACCESSION_NUMBER** and **MONTHLY_TOTAL_RETURN_ID**.

8. **MONTHLY_RETURN_CAT_INSTRUMENT** Contains monthly return information attributable to derivatives for each of the preceding three months, with each row having the primary key **ACCESSION_NUMBER**, **ASSET_CAT** and **INSTRUMENT_KIND**.

9. **FUND_VAR_INFO** Provides the Fund's designated index, with each row having the primary key **ACCESSION_NUMBER**.

10. **FUND_REPORTED_HOLDING** Contains information about the holdings of the fund, with each row having the primary key **ACCESSION_NUMBER** and **HOLDING_ID**.

11. **IDENTIFIERS** Contains other identifiers for the holding, with each row having the primary key **HOLDING_ID** and **IDENTIFIERS_ID**.

12. **DEBT_SECURITY** Additional information for debt securities holdings, without primary key.

13. **DEBT_SECURITY_REF_INSTRUMENT** The debt securities reference instrument for convertible securities, with each row having the primary key **HOLDING_ID** and **DEBT_SECURITY_REF_ID**.

14. **CONVERTIBLE_SECURITY_CURRENCY** The convertible securities conversion ratio per 1000 units of the relevant currency, with each row having the primary key **HOLDING_ID** and **CONVERTIBLE_SECURITY_ID**.

15. **REPURCHASE_AGREEMENT** Contains information for repurchase and reverse repurchase agreements, with each row having the primary key **HOLDING_ID**.

16. **REPURCHASE_COUNTERPARTY** Provides the repurchase and reverse repurchase agreement counterparty, with each row having the primary key **HOLDING_ID** and **REPURCHASE_COUNTERPARTY_ID**.

17. **REPURCHASE_COLLATERAL** Contains information concerning securities subject to repurchase agreement, with each row having the primary key **HOLDING_ID** and **REPURCHASE_COLLATERAL_ID**.

18. **DERIVATIVE_COUNTERPARTY** Provides the derivative instrument counterparty, with each row having the primary key **HOLDING_ID** and **DERIVATIVE_COUNTERPARTY_ID**.

19. **SWAPTION_OPTION_WARNT_DERIV** Contains information about options and warrants, including options on a derivative (swaptions), with each row having the primary key **HOLDING_ID**.

20. **DESC_REF_INDEX_BASKET** The index or custom basket reference instrument for options and warrants, including options on a derivative (swaptions), with each row having the primary key **HOLDING_ID**.

21. **DESC_REF_INDEX_COMPONENT** The index or custom basket components, with each row having the primary key **HOLDING_ID** and **DESC_REF_INDEX_COMPONENT_ID**.

22. **DESC_REF_OTHER** Information for reference instrument that is not a derivative, index or custom basket, with each row having the primary key **HOLDING_ID** and **DESC_REF_OTHER_ID**.

23. **FUT_FWD_NONFOREIGNCUR_CONTRACT** Contains information for futures and forwards (other than foreign currency contracts), with each row having the primary key **HOLDING_ID**.

24. **FWD_FOREIGNCUR_CONTRACT_SWAP** Contains information about forward foreign currency contracts and foreign currency swaps, with each row having the primary key **HOLDING_ID**.

25. **NONFOREIGN_EXCHANGE_SWAP** Contains swap information (other than foreign exchange swaps), with each row having the primary key **HOLDING_ID**.

26. **FLOATING_RATE_RESET_TENOR** For swaps, the terms of payments paid and received, with each row having the primary key **HOLDING_ID** and **RATE_RESET_TENOR_ID**.

27. **OTHER_DERIV** Contains information for other derivatives, with each row having the primary key **HOLDING_ID**.

28. **OTHER_DERIV_NOTIONAL_AMOUNT** Contains notional amount(s) for other derivatives, with each row having the primary key **HOLDING_ID** and **OTHER_DERIV_NOTIONAL_AMOUNT_ID**.

29. **SECURITIES_LENDING** Contains information for securities lending, with each row having the primary key **HOLDING_ID**.

30. **EXPLANATORY_NOTE** Any information provided by the fund in response to an item, with each row having the primary key **ACCESSION_NUMBER** and **EXPLANATORY_NOTE_ID**.

4. File Format

Each of the data file provide text format, tab delimited, UTF-8 encoding.

5. Table Definitions

The fields in the tables below provide the following information: field name, description, data format, maximum field size, an indication of whether or not the field may be NULL (yes or no), and key. The Key field indicates whether the field is part of a unique index on the data. There are two possible values for this field:

- "*" Indicates the field is part of the unique key for the row.
- Empty (nothing in field) means the field is not part of the unique compound key.

5.1 SUBMISSION (Items A.3-4)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
FILING_DATE	Filing date	DATE	Y		
FILE_NUM	File number	VARCHAR2(30)	Y		
SUB_TYPE	NPORT-P, NPORT-P/A, NT NPORT-P	VARCHAR2(15)	Y		
REPORT_ENDING_PERIOD	Date of fiscal year-end	DATE	Y		A.3.a
REPORT_DATE	Date as of which information is reported	DATE	Y		A.3.b
IS_LAST_FILING	Does the Fund anticipate that this will be its final filing on Form N-PORT	CHAR(1)	Y		A.4

5.2 REGISTRANT (Item A.1)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
CIK	CIK number	VARCHAR2(10)	Y		A.1.c
REGISTRANT_NAME	Name of Registrant	VARCHAR2(150)	Y		A.1.a
FILE_NUM	Investment Company Act file number	VARCHAR2(30)	Y		A.1.b
LEI	LEI of Registrant	VARCHAR2(20)	Y		A.1.d

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ADDRESS1	Address line 1	VARCHAR2(40)	Y		A.1.e
ADDRESS2	Address line 2	VARCHAR2(40)	Y		A.1.e
CITY	City	VARCHAR2(30)	Y		A.1.e
STATE	State	VARCHAR2(5)	Y		A.1.e
COUNTRY	Country	VARCHAR2(10)	Y		A.1.e
ZIP	Zip code	VARCHAR2(10)	Y		A.1.e
PHONE	Phone	VARCHAR2(20)	Y		A.1.e

5.3 FUND_REPORTED_INFO (Items A.2, B.1-B.6)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
SERIES_NAME	Name of Series	VARCHAR2(150)	Y		A.2.a
SERIES_ID	EDGAR Series Identifier	VARCHAR2(10)	Y		A.2.b
SERIES_LEI	LEI of Series.	VARCHAR2(20)	Y		A.2.c
TOTAL_ASSETS	Total assets	NUMBER(36,12)	Y		B.1.a
TOTAL_LIABILITIES	Total liabilities	NUMBER(36,12)	Y		B.1.b
NET_ASSETS	Net assets	NUMBER(36,12)	Y		B.1.c
ASSETS_ATTRBT_TO_MISC_SECURITY	Assets attributable to miscellaneous securities	NUMBER(36,12)	Y		B.2.a

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ASSETS_INVESTED	Assets invested in a Controlled Foreign Corporation	NUMBER(36,12)	Y		B.2.b
BORROWING_PAY_WITHIN_1YR	Amounts payable to banks or other financial institutions for borrowings within one year	NUMBER(36,12)	Y		B.2.c
CTRLD_COMPANIES_PAY_WITHIN_1YR	Amounts payable to controlled companies within one year	NUMBER(36,12)	Y		B.2.c
OTHER_AFFILIA_PAY_WITHIN_1YR	Amounts payable to other affiliates within one year	NUMBER(36,12)	Y		B.2.c
OTHER_PAY_WITHIN_1YR	Amounts payable to others within one year	NUMBER(36,12)	Y		B.2.c
BORROWING_PAY_AFTER_1YR	Amounts payable to banks or other financial institutions for borrowings after one year	NUMBER(36,12)	Y		B.2.c
CTRLD_COMPANIES_PAY_AFTER_1YR	Amounts payable to controlled companies after one year	NUMBER(36,12)	Y		B.2.c
OTHER_AFFILIA_PAY_AFTER_1YR	Amounts payable to other affiliates after one year	NUMBER(36,12)	Y		B.2.c
OTHER_PAY_AFTER_1YR	Amounts payable to others after one year	NUMBER(36,12)	Y		B.2.c
DELAYED_DELIVERY	Payables for investments purchased on a delayed delivery, when-issued, or other firm commitment basis	NUMBER(36,12)	Y		B.2.d
STANDBY_COMMITMENT	Payables for investments purchased on a standby commitment basis	NUMBER(36,12)	Y		B.2.d

Field Name	Description	Data Type	Nullable	Key	Item In Rule
LIQUIDATION_PREFERENCE	Liquidation preference of outstanding preferred stock issued by the Fund	NUMBER(36,12)	Y		B.2.e
CASH_NOT_RPTD_IN_C_OR_D	Cash and cash equivalents not reported in Parts C or D	NUMBER(36,12)	Y		B.2.f
CREDIT_SPREAD_3MON_INVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade for 3 month maturity	NUMBER(36,12)	Y		B.3.c
CREDIT_SPREAD_1YR_INVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade for 1 year maturity	NUMBER(36,12)	Y		B.3.c
CREDIT_SPREAD_5YR_INVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade for 5 year maturity	NUMBER(36,12)	Y		B.3.c
CREDIT_SPREAD_10YR_INVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade for 10 year maturity	NUMBER(36,12)	Y		B.3.c

Field Name	Description	Data Type	Nullable	Key	Item In Rule
CREDIT_SPREAD_30YR_INVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade for 30 year maturity	NUMBER(36,12)	Y		B.3.c
CREDIT_SPREAD_3MON_NONINVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by non investment grade for 3 month maturity	NUMBER(36,12)	Y		B.3.c
CREDIT_SPREAD_1YR_NONINVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by non investment grade for 1 year maturity	NUMBER(36,12)	Y		B.3.c
CREDIT_SPREAD_5YR_NONINVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by non investment grade for 5 year maturity	NUMBER(36,12)	Y		B.3.c
CREDIT_SPREAD_10YR_NONINVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread,	NUMBER(36,12)	Y		B.3.c

Field Name	Description	Data Type	Nullable	Key	Item In Rule
	aggregated by non investment grade for 10 year maturity				
CREDIT_SPREAD_30YR_NONINVEST	The change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by non investment grade for 30 year maturity	NUMBER(36,12)	Y		B.3.c
IS_NON_CASH_COLLATERAL	Did any securities lending counterparty provide any non-cash collateral	CHAR(1)	Y		B.4.b
NET_REALIZE_GAIN_NONDERIV_MON1	First month net realized gain (loss) attributable to investments other than derivatives	NUMBER(36,12)	Y		B.5.d
NET_UNREALIZE_AP_NONDERIV_MON1	First month net change in unrealized appreciation (or depreciation) attributable to investments other than derivatives	NUMBER(36,12)	Y		B.5.d
NET_REALIZE_GAIN_NONDERIV_MON2	Second month net realized gain (loss) attributable to investments other than derivatives	NUMBER(36,12)	Y		B.5.d
NET_UNREALIZE_AP_NONDERIV_MON2	Second month net change in unrealized appreciation (or depreciation) attributable to investments other than derivatives	NUMBER(36,12)	Y		B.5.d
NET_REALIZE_GAIN_NONDERIV_MON3	Third month net realized gain (loss) attributable to investments other than derivatives	NUMBER(36,12)	Y		B.5.d

Field Name	Description	Data Type	Nullable	Key	Item In Rule
NET_UNREALIZE_AP_NONDERIV_MON3	Third month net change in unrealized appreciation (or depreciation) attributable to investments other than derivatives	NUMBER(36,12)	Y		B.5.d
SALES_FLOW_MON1	First Month Total net asset value of shares sold	NUMBER(36,12)	Y		B.6.a
REINVESTMENT_FLOW_MON1	First Month Total net asset value of shares sold in connection with reinvestments of dividends and distributions	NUMBER(36,12)	Y		B.6.b
REDEMPTION_FLOW_MON1	First Month Total net asset value of shares redeemed or repurchased, including exchanges	NUMBER(36,12)	Y		B.6.c
SALES_FLOW_MON2	Second Month Total net asset value of shares sold	NUMBER(36,12)	Y		B.6.a
REINVESTMENT_FLOW_MON2	Second Month Total net asset value of shares sold in connection with reinvestments of dividends and distributions	NUMBER(36,12)	Y		B.6.b
REDEMPTION_FLOW_MON2	Second Month Total net asset value of shares redeemed or repurchased, including exchanges	NUMBER(36,12)	Y		B.6.c
SALES_FLOW_MON3	Third Month Total net asset value of shares sold	NUMBER(36,12)	Y		B.6.a
REINVESTMENT_FLOW_MON3	Third Month Total net asset value of shares sold in connection with	NUMBER(36,12)	Y		B.6.b

Field Name	Description	Data Type	Nullable	Key	Item In Rule
	reinvestments of dividends and distributions				
REDEMPTION_FLOW_MON3	Third Month Total net asset value of shares redeemed or repurchased, including exchanges	NUMBER(36,12)	Y		B.6.c

5.4 INTEREST_RATE_RISK (Item B.3.a-b)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
INTEREST_RATE_RISK_ID	Surrogate Key	NUMBER(38)	N	*	
CURRENCY_CODE	Currency code	VARCHAR2(3)	N		B.3.a,B.3.b
INTRST_RATE_CHANGE_3MON_DV01	Change in value of the portfolio resulting from a 1 basis point change in interest rates for maturity in 3 months	NUMBER(36,12)	Y		B.3.a
INTRST_RATE_CHANGE_1YR_DV01	Change in value of the portfolio resulting from a 1 basis point change in interest rates for maturity in 1 year	NUMBER(36,12)	Y		B.3.a
INTRST_RATE_CHANGE_5YR_DV01	Change in value of the portfolio resulting from a 1 basis point change in interest rates for maturity in 5 years	NUMBER(36,12)	Y		B.3.a

Field Name	Description	Data Type	Nullable	Key	Item In Rule
INTRST_RATE_CHANGE_10YR_DV01	Change in value of the portfolio resulting from a 1 basis point change in interest rates for maturity in 10 years	NUMBER(36,12)	Y		B.3.a
INTRST_RATE_CHANGE_30YR_DV01	Change in value of the portfolio resulting from a 1 basis point change in interest rates for maturity in 30 years	NUMBER(36,12)	Y		B.3.a
INTRST_RATE_CHANGE_3MON_DV100	Change in value of the portfolio resulting from a 100 basis point change in interest rates for maturity in 3 months	NUMBER(36,12)	Y		B.3.b
INTRST_RATE_CHANGE_1YR_DV100	Change in value of the portfolio resulting from a 100 basis point change in interest rates for maturity in 1 year	NUMBER(36,12)	Y		B.3.b
INTRST_RATE_CHANGE_5YR_DV100	Change in value of the portfolio resulting from a 100 basis point change in interest rates for maturity in 5 years	NUMBER(36,12)	Y		B.3.b
INTRST_RATE_CHANGE_10YR_DV100	Change in value of the portfolio resulting from a 100 basis point change in interest rates for maturity in 10 years	NUMBER(36,12)	Y		B.3.b
INTRST_RATE_CHANGE_30YR_DV100	Change in value of the portfolio resulting from a 100 basis point change in interest rates for maturity in 30 years	NUMBER(36,12)	Y		B.3.b

5.5 BORROWER (Item B.4.a)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
BORROWER_ID	Surrogate Key	NUMBER(38)	N	*	
NAME	Name of borrower	VARCHAR2(150)	Y		B.4.a.i
LEI	LEI (if any) of borrower.	VARCHAR2(20)	Y		B.4.a.ii
AGGREGATE_VALUE	Aggregate value of all securities on loan to the borrower.	NUMBER(36,12)	Y		B.4.a.iii

5.6 BORROW_AGGREGATE (Item B.4.b)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
BORROW_AGGREGATE_ID	Surrogate Key	NUMBER(38)	N	*	
AMOUNT	Aggregate principal amount	NUMBER(36,12)	Y		B.4.b.i
COLLATERAL	Aggregate value of collateral	NUMBER(36,12)	Y		B.4.b.ii
INVESTMENT_CAT	Category of investments	VARCHAR2(20)	Y		B.4.b.iii
OTHER_DESC	Brief description if category of investment is Other Instrument	CLOB	Y		B.4.b.iii

5.7 MONTHLY_TOTAL_RETURN (Items B.5.a-b)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
MONTHLY_TOTAL_RETURN_ID	Surrogate Key	NUMBER(38)	N	*	
CLASS_ID	Class identification number(s) (if any) of the Class(es) for which returns are reported.	VARCHAR2(10)	Y		B.5.b
MONTHLY_TOTAL_RETURN1	First Month total returns of the Fund	NUMBER(36,12)	Y		B.5.a
MONTHLY_TOTAL_RETURN2	Second Month total returns of the Fund	NUMBER(36,12)	Y		B.5.a
MONTHLY_TOTAL_RETURN3	Third Month total returns of the Fund	NUMBER(36,12)	Y		B.5.a

5.8 MONTHLY_RETURN_CAT_INSTRUMENT (Item B.5.c)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
ASSET_CAT	Asset category	VARCHAR2(30)	Y	*	B.5.c
INSTRUMENT_KIND	From each asset category further breakdown by derivatives instrument: forward, future, option, swaption, swap, warrant, and other	VARCHAR2(30)	Y	*	B.5.c
NET_REALIZED_GAIN_MON1	First month net realized gain (loss) attributable to derivatives	NUMBER(36,12)	Y		B.5.c
NET_UNREALIZED_AP_MON1	First month net change in unrealized appreciation (or depreciation) attributable to derivatives	NUMBER(36,12)	Y		B.5.c

Field Name	Description	Data Type	Nullable	Key	Item In Rule
NET_REALIZED_GAIN_MON2	Second month net realized gain (loss) attributable to derivatives	NUMBER(36,12)	Y		B.5.c
NET_UNREALIZED_AP_MON2	Second month net change in unrealized appreciation (or depreciation) attributable to derivatives	NUMBER(36,12)	Y		B.5.c
NET_REALIZED_GAIN_MON3	Third month net realized gain (loss) attributable to derivatives	NUMBER(36,12)	Y		B.5.c
NET_UNREALIZED_AP_MON3	Third month net change in unrealized appreciation (or depreciation) attributable to derivatives	NUMBER(36,12)	Y		B.5.c

5.9 FUND_VAR_INFO (Item B.10.b)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
DESIGNATED_INDEX_NAME	For Funds subject to Relative VaR Test during the period, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio	VARCHAR2(250)	Y		B.10.b.i
DESIGNATED_INDEX_IDENTIFIER	The index identifier for the Fund's Designated Index.	VARCHAR2(150)	Y		B.10.b.ii

5.10 FUND_REPORTED_HOLDING (Items C.1 - C.8, C.11)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
HOLDING_ID	Surrogate Key	NUMBER(38)	N	*	
ISSUER_NAME	Name of issuer	VARCHAR2(150)	Y		C.1.a
ISSUER_LEI	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series	VARCHAR2(20)	Y		C.1.b
ISSUER_TITLE	Title of the issue or description of the investment.	VARCHAR2(150)	Y		C.1.c
ISSUER_CUSIP	CUSIP	VARCHAR2(9)	Y		C.1.d
BALANCE	Balance	NUMBER(36,12)	Y		C.2.a
UNIT	Indicate whether balance amount is expressed in number of shares, principal amount, or other units	VARCHAR2(5)	Y		C.2.a
OTHER_UNIT_DESC	Other units description	VARCHAR2(150)	Y		C.2.a
CURRENCY_CODE	Currency code	VARCHAR2(3)	Y		C.2.b
CURRENCY_VALUE	Value	NUMBER(36,12)	Y		C.2.c
EXCHANGE_RATE	Exchange rate	NUMBER(36,12)	Y		C.2.c
PERCENTAGE	Percentage value compared to net assets of the Fund	NUMBER(36,12)	Y		C.2.d
PAYOFF_PROFILE	Payoff profile -- long, short, N/A	VARCHAR2(10)	Y		C.3
ASSET_CAT	Asset type	VARCHAR2(10)	Y		C.4.a
OTHER_ASSET	If Asset type is Other, provide a brief description.	VARCHAR2(150)	Y		C.4.a
ISSUER_TYPE	Issuer type	VARCHAR2(20)	Y		C.4.b
OTHER_ISSUER	If Issuer type is Other, provide a brief description.	VARCHAR2(150)	Y		C.4.b
INVESTMENT_COUNTRY	Report the ISO country code that corresponds to the country where the issuer is organized	VARCHAR2(10)	Y		C.5.a

Field Name	Description	Data Type	Nullable	Key	Item In Rule
IS_RESTRICTED_SECURITY	Is the investment a Restricted Security	CHAR(1)	Y		C.6
FAIR_VALUE_LEVEL	The level within the fair value hierarchy in which the fair value measurements fall pursuant to US GAAP	VARCHAR2(10)	Y		C.8
DERIVATIVE_CAT	Type of derivative instrument	VARCHAR2(10)	Y		C.11.a

5.11 IDENTIFIERS (Item C.1.e)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
IDENTIFIERS_ID	Surrogate Key	NUMBER(38)	N	*	
IDENTIFIER_ISIN	ISIN	VARCHAR2(12)	Y		C.1.e.i
IDENTIFIER_TICKER	Ticker	VARCHAR2(50)	Y		C.1.e.ii
OTHER_IDENTIFIER	Other identifier	VARCHAR2(150)	Y		C.1.e.iii
OTHER_IDENTIFIER_DESC	Other identifier type used	VARCHAR2(150)	Y		C.1.e.iii

5.12 DEBT_SECURITY (Item C.9)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N		
MATURITY_DATE	Maturity date	DATE	Y		C.9.a

Field Name	Description	Data Type	Nullable	Key	Item In Rule
COUPON_TYPE	The category that most closely reflects the coupon type among the following: fixed, floating, variable, none.	VARCHAR2(10)	Y		C.9.b.i
ANNUALIZED_RATE	Annualized rate.	NUMBER(36,12)	Y		C.9.b.ii
IS_DEFAULT	Currently in default	CHAR(1)	Y		C.9.c
ARE_ANY_INTEREST_PAYMENT	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer	CHAR(1)	Y		C.9.d
IS_ANY_PORTION_INTEREST_PAID	Is any portion of the interest paid in kind?	CHAR(1)	Y		C.9.e
IS_CONVTIBLE_MANDATORY	Is it Mandatory convertible	CHAR(1)	Y		C.9.f.i
IS_CONVTIBLE_CONTINGENT	Is it Contingent convertible	CHAR(1)	Y		C.9.f.ii

5.13 DEBT_SECURITY_REF_INSTRUMENT (Item C.9.f.iii)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
DEBT_SECURITY_REF_ID	Surrogate Key	NUMBER(38)	N	*	
ISSUER_NAME	Name of issuer	VARCHAR2(150)	N		C.9.f.iii
ISSUE_TITLE	Title of issue	VARCHAR2(150)	N		C.9.f.iii
CURRENCY_CODE	Currency code	VARCHAR2(3)	N		C.9.f.iii
CUSIP	CUSIP of reference instrument	VARCHAR2(9)	Y		C.9.f.iii
ISIN	ISIN	VARCHAR2(12)	Y		C.9.f.iii
TICKER	Ticker	VARCHAR2(50)	Y		C.9.f.iii

Field Name	Description	Data Type	Nullable	Key	Item In Rule
OTHER_IDENTIFIER	Other identifier	VARCHAR2(150)	Y		C.9.f.iii
OTHER_DESC	Type of identifier if 'other' identifier provided	VARCHAR2(150)	Y		C.9.f.iii

5.14 CONVERTIBLE_SECURITY_CURRENCY (Item C.9.f.iv)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
CONVERTIBLE_SECURITY_ID	Surrogate Key	NUMBER(38)	N	*	
CONVERSION_RATIO	Conversion ratio	NUMBER(36,12)	Y		C.9.f.iv
CURRENCY_CODE	Currency code	VARCHAR2(3)	Y		C.9.f.iv

5.15 REPURCHASE_AGREEMENT (Item C.10.a-e)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
TRANSACTION_TYPE	Category that most closely reflects the transaction (repurchase, reverse repurchase)	VARCHAR2(30)	Y		C.10.a
IS_CLEARED	Cleared by central counterparty	CHAR(1)	Y		C.10.b.i
CENTRAL_COUNTER_PARTY	Name of the central counterparty	VARCHAR2(150)	Y		C.10.b.i
IS_TRIPARTY	Tri-party	CHAR(1)	Y		C.10.c
REPURCHASE_RATE	Repurchase rate	NUMBER(36,12)	Y		C.10.d

Field Name	Description	Data Type	Nullable	Key	Item In Rule
MATURITY_DATE	Maturity date	DATE	Y		C.10.e

5.16 REPURCHASE_COUNTERPARTY (Item C.10.b.ii)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
REPURCHASE_COUNTERPARTY_ID	Surrogate Key	NUMBER(38)	N	*	
NAME	Name of counterparty	VARCHAR2(150)	Y		C.10.b.ii
LEI	LEI (if any) of counterparty	VARCHAR2(20)	Y		C.10.b.ii

5.17 REPURCHASE_COLLATERAL (Item C.10.f)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
REPURCHASE_COLLATERAL_ID	Surrogate Key	NUMBER(38)	N	*	
PRINCIPAL_AMOUNT	Principal amount	NUMBER(36,12)	Y		C.10.f.i
PRINCIPAL_CURRENCY_CODE	Principal currency code	VARCHAR2(3)	Y		C.10.f.i
COLLATERAL_AMOUNT	Value of collateral	NUMBER(36,12)	Y		C.10.f.ii
COLLATERAL_CURRENCY_CODE	Collateral currency code	VARCHAR2(3)	Y		C.10.f.ii
INVESTMENT_CAT	Category of investments that most closely represents the collateral	VARCHAR2(20)	Y		C.10.f.iii

Field Name	Description	Data Type	Nullable	Key	Item In Rule
OTHER_INTRUMENT_DESC	Brief description if category of investment is Other Instrument	VARCHAR2(150)	Y		C.10.f.iii

5.18 DERIVATIVE_COUNTERPARTY (Item C.11.b.i)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
DERIVATIVE_COUNTERPARTY_ID	Surrogate Key	NUMBER(38)	N	*	
DERIVATIVE_COUNTERPARTY_NAME	Name of counterparty	CHAR(200)	Y		C.11.b.i
DERIVATIVE_COUNTERPARTY_LEI	LEI (if any) of counterparty	CHAR(20)	Y		C.11.b.i

5.19 SWAPTION_OPTION_WARNT_DERIV (Item C.11.c.i-ii, iv-vi, viii)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
PUT_OR_CALL	Type, selected from among the following (put, call). Respond call for warrants	VARCHAR2(5)	Y		C.11.c.i
WRITTEN_OR_PURCHASED	Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants	VARCHAR2(10)	Y		C.11.c.ii
SHARES_CNT	Number of shares of underlying reference instrument per contract	NUMBER(36,12)	Y		C.11.c.iv

Field Name	Description	Data Type	Nullable	Key	Item In Rule
PRINCIPAL_AMOUNT	Principal amount of underlying reference instrument per contract	NUMBER(36,12)	Y		C.11.c.iv
CURRENCY_CODE	Currency code	VARCHAR2(3)	Y		C.11.c.iv
EXERCISE_PRICE	Exercise price or rate	NUMBER(36,12)	Y		C.11.c.v
EXPIRATION_DATE	Expiration date.	DATE	Y		C.11.c.vi
UNREALIZED_APPRECIATION	Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number	NUMBER(36,12)	Y		C.11.c.viii

5.20 DESC_REF_INDEX_BASKET (Item C.11.c.iii.2)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
INDEX_NAME	Index Name	VARCHAR2(150)	Y		C.11.c.iii.2
INDEX_IDENTIFIER	Index Identifier	VARCHAR2(150)	Y		C.11.c.iii.2
NARRATIVE_DESC	Narrative Description	VARCHAR2(150)	Y		C.11.c.iii.2

5.21 DESC_REF_INDEX_COMPONENT (Item C.11.c.iii.2)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
DESC_REF_INDEX_COMPONENT_ID	Surrogate Key	NUMBER(38)	N	*	

Field Name	Description	Data Type	Nullable	Key	Item In Rule
NAME	Name of component	VARCHAR2(150)	Y		C.11.c.iii.2
CUSIP	CUSIP	VARCHAR2(9)	Y		C.11.c.iii.2
ISIN	ISIN	VARCHAR2(12)	Y		C.11.c.iii.2
TICKER	Ticker	VARCHAR2(50)	Y		C.11.c.iii.2
OTHER_IDENTIFIER	Other identifier	VARCHAR2(150)	Y		C.11.c.iii.2
OTHER_DESC	Other identifier type used	VARCHAR2(150)	Y		C.11.c.iii.2
NOTIONAL_AMOUNT	Notional amount	NUMBER(36,12)	Y		C.11.c.iii.2
CURRENCY_CODE	Currency code	VARCHAR2(3)	Y		C.11.c.iii.2
VALUE	Value	NUMBER(36,12)	Y		C.11.c.iii.2
ISSUER_CURRENCY_CODE	Currency code of issuer	VARCHAR2(3)	Y		C.11.c.iii.2

5.22 DESC_REF_OTHER (Item C.11.c.iii.3)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
DESC_REF_OTHER_ID	Surrogate Key	NUMBER(38)	N	*	
ISSUER_NAME	Issuer name	VARCHAR2(150)	Y		C.11.c.iii.3
ISSUE_TITLE	Issuer title	VARCHAR2(150)	Y		C.11.c.iii.3
CUSIP	CUSIP	VARCHAR2(9)	Y		C.11.c.iii.3
ISIN	ISIN	VARCHAR2(12)	Y		C.11.c.iii.3
TICKER	Ticker	VARCHAR2(50)	Y		C.11.c.iii.3
OTHER_IDENTIFIER	Other identifier	VARCHAR2(150)	Y		C.11.c.iii.3

Field Name	Description	Data Type	Nullable	Key	Item In Rule
OTHER_DESC	Other identifier type used	VARCHAR2(150)	Y		C.11.c.iii.3

5.23 FUT_FWD_NONFOREIGNCUR_CONTRACT (Item C.11.d)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
PAYOFF_PROFILE	Payoff profile, selected from among the following (long, short).	VARCHAR2(10)	Y		C.11.d.i
EXPIRATION_DATE	Expiration date.	DATE	Y		C.11.d.iii
NOTIONAL_AMOUNT	Aggregate notional amount or contract value on trade date	NUMBER(36,12)	Y		C.11.d.iv
CURRENCY_CODE	Currency code	VARCHAR2(3)	Y		C.11.d.iv
UNREALIZED_APPRECIATION	Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	NUMBER(36,12)	Y		C.11.d.v

5.24 FWD_FOREIGNCUR_CONTRACT_SWAP (Item C.11.e)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
CURRENCY_SOLD_AMOUNT	Amount of currency sold	NUMBER(36,12)	Y		C.11.e.i
DESC_CURRENCY_SOLD	Description of currency sold	VARCHAR2(3)	Y		C.11.e.i

Field Name	Description	Data Type	Nullable	Key	Item In Rule
CURRENCY_PURCHASED_AMOUNT	Amount of currency purchased.	NUMBER(36,12)	Y		C.11.e.ii
DESC_CURRENCY_PURCHASED	Description of currency purchased.	VARCHAR2(3)	Y		C.11.e.ii
SETTLEMENT_DATE	Settlement date	DATE	Y		C.11.e.iii
UNREALIZED_APPRECIATION	Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number	NUMBER(36,12)	Y		C.11.e.iv

5.25 NONFOREIGN_EXCHANGE_SWAP (Item C.11.f)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
SWAP_FLAG	Custom swap flag	CHAR(1)	Y		
TERMINATION_DATE	Termination or maturity date	DATE	Y		C.11.f.ii
UPFRONT_PAYMENT	Upfront payments	NUMBER(36,12)	Y		C.11.f.iii
PMNT_CURRENCY_CODE	Payment currency code	VARCHAR2(3)	Y		C.11.f.iii
UPFRONT_RECEIPT	Upfront receipts	NUMBER(36,12)	Y		C.11.f.iii
RCPT_CURRENCY_CODE	Receipts currency code	VARCHAR2(3)	Y		C.11.f.iii
NOTIONAL_AMOUNT	Notional amount	NUMBER(36,12)	Y		C.11.f.iv
CURRENCY_CODE	Currency code	VARCHAR2(3)	Y		C.11.f.iv
UNREALIZED_APPRECIATION	Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	NUMBER(36,12)	Y		C.11.f.v
FIXED_OR_FLOATING_RECEIPT	Fixed, floating, or other receipt	VARCHAR2(10)	Y		C.11.f.i.1

Field Name	Description	Data Type	Nullable	Key	Item In Rule
FIXED_RATE_RECEIPT	Receipt: fixed rate	NUMBER(36,12)	Y		C.11.f.i.1
FLOATING_RATE_INDEX_RECEIPT	Receipt: floating rate index	VARCHAR2(150)	Y		C.11.f.i.1
FLOATING_RATE_SPREAD_RECEIPT	Receipt: floating rate spread	NUMBER(36,12)	Y		C.11.f.i.1
CURRENCY_CODE_RECEIPT	Receipt: currency code	VARCHAR2(3)	Y		C.11.f.i.1
AMOUNT_RECEIPT	Receipt: amount	NUMBER(36,12)	Y		C.11.f.i.1
FIXED_OR_FLOATING_PAYMENT	Fixed, floating, or other payment	VARCHAR2(10)	Y		C.11.f.i.2
FIXED_RATE_PAYMENT	Payment: fixed rate	NUMBER(36,12)	Y		C.11.f.i.2
FLOATING_RATE_INDEX_PAYMENT	Payment: floating rate index	VARCHAR2(150)	Y		C.11.f.i.2
FLOATING_RATE_SPREAD_PAYMENT	Payment: floating rate spread	NUMBER(36,12)	Y		C.11.f.i.2
CURRENCY_CODE_PAYMENT	Payment: currency code	VARCHAR2(3)	Y		C.11.f.i.2
AMOUNT_PAYMENT	Payment: amount	NUMBER(36,12)	Y		C.11.f.i.2

5.26 FLOATING_RATE_RESET_TENOR (Item C.11.f.i)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
RATE_RESET_TENOR_ID	Surrogate Key	NUMBER(38)	N	*	
RECEIPT_OR_PAYMENT	Receipt or payment	VARCHAR2(10)	Y		C.11.f.i
RESET_DATE	Rate reset date	VARCHAR2(10)	Y		C.11.f.i
RESET_DATE_UNIT	Rate reset unit	NUMBER(5)	Y		C.11.f.i
RATE_TENOR	Rate tenor	VARCHAR2(10)	Y		C.11.f.i
RATE_TENOR_UNIT	Rate tenor unit	NUMBER(5)	Y		C.11.f.i

5.27 OTHER_DERIV (Item C.11.g)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
OTHER_DESC	Other description	VARCHAR2(150)	Y		C.11.g.i
TERMINATION_DATE	Termination date or maturity date	DATE	Y		C.11.g.ii
UNREALIZED_APPRECIATION	Unrealized appreciation or depreciation	NUMBER(36,12)	Y		C.11.g.v

5.28 OTHER_DERIV_NOTIONAL_AMOUNT (Item C.11.g.iii)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	
OTHER_DERIV_NOTIONAL_AMOUNT_ID	Surrogate Key	NUMBER(38)	N	*	
NOTIONAL_AMOUNT	Notional amount	NUMBER(36,12)	Y		C.11.g.iii
CURRENCY_CODE	Currency code	VARCHAR2(3)	Y		C.11.g.iii

5.29 SECURITIES_LENDING (Item C.12)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
HOLDING_ID	Key for each holding in the schedule of portfolio investments	NUMBER(38)	N	*	

Field Name	Description	Data Type	Nullable	Key	Item In Rule
IS_CASH_COLLATERAL	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities	CHAR(1)	Y		C.12.a
CASH_COLLATERAL_AMOUNT	Provide the value of the investment representing cash collateral	NUMBER(36,12)	Y		C.12.a
IS_NON_CASH_COLLATERAL	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities	CHAR(1)	Y		C.12.b
NON_CASH_COLLATERAL_VALUE	Provide the value of the securities representing non-cash collateral	NUMBER(36,12)	Y		C.12.b
IS_LOAN_BY_FUND	Is any portion of this investment on loan by the Fund	CHAR(1)	Y		C.12.c
LOAN_VALUE	Provide the value of the securities on loan	NUMBER(36,12)	Y		C.12.c

5.30 EXPLANATORY_NOTE (Item E)

Field Name	Description	Data Type	Nullable	Key	Item In Rule
ACCESSION_NUMBER	The 20-character string formed from the 18-digit number assigned by the Commission to each EDGAR submission.	VARCHAR2(20)	N	*	
EXPLANATORY_NOTE_ID	Surrogate Key	NUMBER(38)	N	*	
ITEM_NO	Item number	VARCHAR2(15)	Y		E
EXPLANATORY_NOTE	Explanatory note	CLOB	Y		E