PUTNAM PREMIER INCOME TRUST
Form N-Q
December 28, 2017

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number:	(811-05452)
Exact name of registrant as specified in charter:	Putnam Premier Income Trust
Address of principal executive offices:	One Post Office Square, Boston, Massachusetts 02109
Name and address of agent for service:	Robert T. Burns, Vice President One Post Office Square Boston, Massachusetts 02109
Copy to:	Bryan Chegwidden, Esq. Ropes & Gray LLP 1211 Avenue of the Americas New York, New York 10036
Registrant's telephone number, including area code:	(617) 292-1000
Date of fiscal year end:	July 31, 2018
Date of reporting period:	October 31, 2017

Item 1. Schedule of Investments:

Putnam Premier Income Trust

The fund's portfolio
10/31/17 (Unaudited)

U.S. GOVERNMENT AND AGENCY MORTGAGE OBLIGATIONS (51.8%)[(a)]

	Principal amount	Value

FORWARD CURRENCY CONTRACTS at 10/31/17 (aggregate face value $219,868,029) (Unaudited)

Counterparty	Currency	Contract type*	Delivery date	Value	Aggregate face value	Unrealized appreciation/ depreciation
Bank of America N.A.						
	Australian Dollar	Buy	1/17/18	$25,315	$89,747	$(64,432)
	British Pound	Buy	12/20/17	3,021,793	2,996,822	24,971
	Euro	Sell	12/20/17	8,887,481	8,986,784	99,303
	Norwegian Krone	Buy	12/20/17	5,221,995	5,416,336	(194,341)
	Russian Ruble	Buy	12/20/17	6,035,166	5,969,212	65,954
Barclays Bank PLC						
	Australian Dollar	Buy	1/17/18	2,907,321	2,993,961	(86,640)
	British Pound	Sell	12/20/17	756,579	739,258	(17,321)
	Euro	Sell	12/20/17	8,927,778	9,082,959	155,181
	Japanese Yen	Sell	11/15/17	2,968,017	2,989,472	21,455
	Swedish Krona	Sell	12/20/17	2,999,538	2,997,133	(2,405)
Citibank, N.A.						
	Brazilian Real	Sell	1/3/18	576,270	558,025	(18,245)
	British Pound	Buy	12/20/17	97,232	177,964	(80,732)
	Canadian Dollar	Buy	1/17/18	80,757	82,859	(2,102)
	Euro	Sell	12/20/17	85,735	97,718	11,983
	New Zealand Dollar	Sell	1/17/18	2,917,071	2,967,543	50,472
	Norwegian Krone	Buy	12/20/17	4,140,839	4,340,131	(199,292)
	Russian Ruble	Buy	12/20/17	3,012,175	2,984,370	27,805
	Swedish Krona	Sell	12/20/17	112,773	201,716	88,943
Credit Suisse International						
	Australian Dollar	Buy	1/17/18	2,959,788	3,023,998	(64,210)

	Canadian Dollar	Buy	1/17/18	64,311	65,580	(1,269)
	Euro	Buy	12/20/17	1,762,825	1,823,081	(60,256)
	Japanese Yen	Sell	11/15/17	5,870,703	6,032,079	161,376
	Swedish Krona	Sell	12/20/17	2,857,077	2,940,759	83,682
Goldman Sachs International						
	Australian Dollar	Buy	1/17/18	97,668	99,775	(2,107)
	Brazilian Real	Sell	1/3/18	1,560,599	1,460,979	(99,620)
	British Pound	Sell	12/20/17	3,005,832	3,007,651	1,819
	Euro	Sell	12/20/17	5,839,797	5,871,717	31,920
	Hungarian Forint	Buy	12/20/17	59,101	53,702	5,399
	Indonesian Rupiah	Buy	11/15/17	2,931,354	2,955,623	(24,269)
	Indonesian Rupiah	Sell	11/15/17	2,931,354	2,958,470	27,116
	Japanese Yen	Sell	11/15/17	48,892	50,547	1,655
	New Zealand Dollar	Sell	1/17/18	2,870,667	2,946,747	76,080
	Norwegian Krone	Buy	12/20/17	5,868,666	6,033,049	(164,383)
	South African Rand	Buy	1/17/18	514,652	513,745	907
	Swedish Krona	Buy	12/20/17	362,747	312,350	50,397
	Swiss Franc	Sell	12/20/17	70,096	72,654	2,558
	Turkish Lira	Buy	12/20/17	1,235,376	1,677,611	(442,235)
HSBC Bank USA, National Association						
	British Pound	Sell	12/20/17	288,373	282,460	(5,913)
	Canadian Dollar	Sell	1/17/18	2,936,658	2,952,354	15,696
	Euro	Sell	12/20/17	5,825,430	5,932,847	107,417
	Japanese Yen	Sell	11/15/17	2,837,569	2,963,459	125,890
	Mexican Peso	Sell	1/17/18	1,962,636	2,053,457	90,821
JPMorgan Chase Bank N.A.						
	Australian Dollar	Sell	1/17/18	30,669	25,853	(4,816)
	British Pound	Sell	12/20/17	429,367	422,152	(7,215)
	Euro	Sell	12/20/17	7,497,147	7,632,022	134,875
	Indonesian Rupiah	Buy	11/15/17	2,931,354	2,951,678	(20,324)
	Indonesian Rupiah	Sell	11/15/17	2,931,354	2,958,915	27,561
	Japanese Yen	Sell	11/15/17	2,912,164	2,999,824	87,660
	New Zealand Dollar	Buy	1/17/18	1,854,093	1,952,856	(98,763)
	Norwegian Krone	Buy	12/20/17	5,754,385	5,952,074	(197,689)
	Swedish Krona	Sell	12/20/17	2,765,988	2,822,053	56,065
Royal Bank of Scotland PLC (The)						
	Australian Dollar	Buy	1/17/18	2,023,339	2,087,521	(64,182)
	Canadian Dollar	Sell	1/17/18	235,522	243,695	8,173
	Euro	Sell	12/20/17	32,004	11,641	(20,363)
	Japanese Yen	Sell	11/15/17	2,853,513	2,949,815	96,302
	New Zealand Dollar	Buy	1/17/18	2,597	24,968	(22,371)
	Norwegian Krone	Buy	12/20/17	3,985,886	4,106,304	(120,418)
	Swedish Krona	Sell	12/20/17	2,810,328	2,966,933	156,605
	Turkish Lira	Sell	12/20/17	715,031	497,345	(217,686)
State Street Bank and Trust Co.						
	Australian Dollar	Buy	1/17/18	9,135,119	9,298,923	(163,804)
	British Pound	Sell	12/20/17	2,963,799	3,029,869	66,070
	Euro	Buy	12/20/17	2,745,041	2,810,923	(65,882)
	New Zealand Dollar	Buy	1/17/18	2,821,052	3,012,646	(191,594)
	Norwegian Krone	Buy	12/20/17	7,085,126	7,434,131	(349,005)
	Swedish Krona	Sell	12/20/17	104,410	167,328	62,918
UBS AG						
	Australian Dollar	Buy	1/17/18	2,923,764	2,975,557	(51,793)
	British Pound	Sell	12/20/17	5,276,765	5,165,525	(111,240)
	Canadian Dollar	Buy	1/17/18	2,988,402	3,085,561	(97,159)
	Euro	Sell	12/20/17	5,846,455	5,982,845	136,390
	Japanese Yen	Sell	11/15/17	8,807,826	8,990,119	182,293
	New Zealand Dollar	Sell	1/17/18	2,974,819	2,986,150	11,331
	Norwegian Krone	Buy	12/20/17	5,457,888	5,698,472	(240,584)
	Swedish Krona	Buy	12/20/17	75,502	20,918	54,584
WestPac Banking Corp.						
	Australian Dollar	Sell	1/17/18	2,836,345	2,915,069	78,724

Euro	Sell	12/20/17	2,952,487	2,978,657	26,170
Japanese Yen	Sell	11/15/17	2,853,791	2,952,983	99,192
Unrealized appreciation					**2,613,713**

FUTURES CONTRACTS OUTSTANDING at 10/31/17 (Unaudited)

	Number of contracts	Notional amount	Value	Expiration date	Unrealized appreciation/ depreciation
Euro-OAT 10 yr (Short)	32	$5,869,353	$5,869,350	Dec-17	$(62,261)

Unrealized appreciation	—
Unrealized depreciation	(62,261)
Total	$(62,261)

WRITTEN SWAP OPTIONS OUTSTANDING at 10/31/17 (premiums $18,707,077) (Unaudited)

Counterparty Fixed Obligation % to receive or (pay)/Floating rate index/Maturity date	Expiration date/strike	Notional/Contract amount	Value

Bank of America N.A.
2.506/3 month USD-LIBOR-BBA/Nov-27Nov-17/2.506$54,302,600$3,258(2.2625)/3 month
USD-LIBOR-BBA/Aug-19Aug-18/2.262561,090,400133,7882.2625/3 month
USD-LIBOR-BBA/Aug-19Aug-18/2.262561,090,400181,438(2.296)/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.29673,366,800183,417(1.9325)/3 month
USD-LIBOR-BBA/Aug-20Aug-19/1.9325135,756,500283,7311.9325/3 month
USD-LIBOR-BBA/Aug-20Aug-19/1.9325135,756,500551,171
Citibank, N.A.(1.755)/3 month USD-LIBOR-BBA/Nov-18Nov-17/1.755108,605,200109(1.642)/3 month
USD-LIBOR-BBA/Dec-19Dec-17/1.64254,302,6002,715(2.212)/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.21258,693,4002,9351.291/6 month
EUR-EURIBOR-Reuters/Jul-23Jul-18/1.291EUR14,798,0006,033(2.00)/3 month
USD-LIBOR-BBA/Dec-18Dec-17/2.00$81,453,90013,847(2.257)/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.25727,151,40055,1172.39/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.3958,693,40058,693(2.05)/3 month
USD-LIBOR-BBA/Mar-19Mar-18/2.0581,453,00065,9772.398/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.39840,727,00081,047(2.337)/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.33744,062,800102,6662.337/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.33744,062,800148,4922.3635/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.363554,302,600219,3831.642/3 month
USD-LIBOR-BBA/Dec-19Dec-17/1.64254,302,600229,7002.37/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.3758,693,400243,5782.257/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.25727,151,400300,294(2.37)/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.3758,693,400325,7482.208/3 month
USD-LIBOR-BBA/May-24May-19/2.20827,151,300515,060
Credit Suisse International(2.32)/3 month USD-LIBOR-BBA/Nov-27Nov-17/2.32108,605,30056,4752.4155/3
month USD-LIBOR-BBA/Nov-27Nov-17/2.415540,727,000125,0322.295/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.29581,453,900426,818
Goldman Sachs International0.393/6 month
EUR-EURIBOR-Reuters/Nov-22Nov-17/0.393EUR37,228,400432.5525/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.5525$44,063,00044(1.495)/3 month
USD-LIBOR-BBA/Nov-18Nov-17/1.495108,605,200109(0.7685)/3 month
GBP-LIBOR-BBA/Nov-22Nov-17/0.7685GBP27,921,3003712.6025/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.6025$58,693,40020,543(0.217)/6 month
EUR-EURIBOR-Reuters/Nov-22Nov-17/0.217EUR37,228,40047,268(2.31)/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.31$58,693,400127,9521.495/3 month
USD-LIBOR-BBA/Nov-18Nov-17/1.495108,605,200208,522(2.293)/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.29373,366,800217,166(2.3025)/3 month
USD-LIBOR-BBA/Oct-19Oct-18/2.3025108,605,200231,329(2.46)/3 month
USD-LIBOR-BBA/Mar-38Mar-18/2.4614,661,700244,7042.31/3 month
USD-LIBOR-BBA/Nov-27Nov-17/2.3158,693,400346,2910.9135/3 month
GBP-LIBOR-BBA/Nov-22Nov-17/0.9135GBP27,921,300367,499(1.6975)/3 month
GBP-LIBOR-BBA/Oct-38Oct-18/1.6975GBP18,614,0001,104,340
JPMorgan Chase Bank N.A.2.6525/3 month
USD-LIBOR-BBA/Dec-27Dec-17/2.6525$58,693,40021,130(2.3205)/3 month
USD-LIBOR-BBA/Jan-28Jan-18/2.32058,743,00061,5512.4115/3 month
USD-LIBOR-BBA/Jan-28Jan-18/2.41158,743,00066,797(2.25)/3 month
USD-LIBOR-BBA/Aug-19Aug-18/2.2561,090,400130,1232.25/3 month
USD-LIBOR-BBA/Aug-19Aug-18/2.2561,090,400185,104(1.919)/3 month
USD-LIBOR-BBA/Aug-20Aug-19/1.919135,756,500275,5861.919/3 month
USD-LIBOR-BBA/Aug-20Aug-19/1.919135,756,500560,674(6.00 Floor)/3 month
USD-LIBOR-BBA/Mar-18Mar-18/6.0026,070,000602,217(1.733)/6 month

EUR-EURIBOR-Reuters/Sep-39Sep-19/1.733EUR18,614,0001,277,533

Total$10,413,418

WRITTEN OPTIONS OUTSTANDING at 10/31/17 (premiums $1,783,066) (Unaudited)

	Expiration date/ strike price	Notional amount	Contract amount	Value
Bank of America N.A.				
USD/CNH (Put)	Dec-17/CNH 6.40	$29,644,100	$29,644,100	$1,927
USD/JPY (Call)	Jan-18/JPY 118.00	23,991,700	23,991,700	63,890
JPMorgan Chase Bank N.A.				
Federal National Mortgage Association 30 yr 2.50% TBA commitments (Put)	Nov-17/$96.75	31,000,000	31,000,000	103,571
Federal National Mortgage Association 30 yr 3.00% TBA commitments (Put)	Nov-17/100.24	142,000,000	142,000,000	410,522
Federal National Mortgage Association 30 yr 3.00% TBA commitments (Put)	Dec-17/99.96	31,000,000	31,000,000	151,776
Federal National Mortgage Association 30 yr 3.00% TBA commitments (Put)	Dec-17/99.86	31,000,000	31,000,000	137,981
Federal National Mortgage Association 30 yr 3.00% TBA commitments (Put)	Dec-17/99.77	31,000,000	31,000,000	125,116
	Dec-17/99.40	31,000,000	31,000,000	83,080

Federal National Mortgage Association 30 yr 3.00% TBA commitments (Put)				
Federal National Mortgage Association 30 yr 3.00% TBA commitments (Put)	Dec-17/99.30	31,000,000	31,000,000	74,524
Federal National Mortgage Association 30 yr 3.00% TBA commitments (Put)	Dec-17/99.21	31,000,000	31,000,000	66,712
USD/JPY (Put)	Jan-18/JPY 103.00	59,935,800	59,935,800	25,892

Total $1,244,991

FORWARD PREMIUM SWAP OPTION CONTRACTS OUTSTANDING at 10/31/17 (Unaudited)

Counterparty Fixed right or obligation % to receive or (pay)/Floating rate index/Maturity date	Expiration date/strike	Notional/ Contract amount	Premium receivable/ (payable)	Unrealized appreciation/ (depreciation)
Bank of America N.A.				
(2.647)/3 month USD-LIBOR-BBA/Jun-29 (Purchased)	Jun-24/2.647	$13,575,700	$(530,810)	$1,358
(2.203)/3 month USD-LIBOR-BBA/Jun-24 (Purchased)	Jun-19/2.203	13,575,700	(271,514)	(679)
2.785/3 month USD-LIBOR-BBA/Jan-47 (Purchased)	Jan-27/2.785	8,145,400	(874,001)	(35,270)
2.5925/3 month USD-LIBOR-BBA/Jan-27 (Purchased)	Jan-19/2.5925	8,145,400	(287,125)	(43,171)
2.647/3 month USD-LIBOR-BBA/Jun-29 (Purchased)	Jun-24/2.647	13,575,700	(530,810)	(50,773)
	Jan-27/2.785	8,145,400	(874,001)	(57,832)

(2.785)/3 month USD-LIBOR-BBA/Jan-47 (Purchased)				
2.203/3 month USD-LIBOR-BBA/Jun-24 (Purchased)	Jun-19/2.203	13,575,700	(271,514)	(77,789)
(2.5925)/3 month USD-LIBOR-BBA/Jan-27 (Purchased)	Jan-19/2.5925	8,145,400	(287,125)	(143,848)
2.7175/3 month USD-LIBOR-BBA/Jan-47 (Written)	Jan-19/2.7175	8,145,400	735,937	293,886
(2.7175)/3 month USD-LIBOR-BBA/Jan-47 (Written)	Jan-19/2.7175	8,145,400	735,937	169,017
(2.413)/3 month USD-LIBOR-BBA/Jun-29 (Written)	Jun-19/2.413	13,575,700	521,986	139,422
2.413/3 month USD-LIBOR-BBA/Jun-29 (Written)	Jun-19/2.413	13,575,700	521,986	10,725
Barclays Bank PLC				
(2.205)/3 month USD-LIBOR-BBA/Jun-24 (Purchased)	Jun-19/2.205	13,575,700	(271,514)	(1,358)
2.43/3 month USD-LIBOR-BBA/Feb-22 (Purchased)	Feb-19/2.43	8,145,400	(113,628)	(10,182)
(2.43)/3 month USD-LIBOR-BBA/Feb-22 (Purchased)	Feb-19/2.43	8,145,400	(113,628)	(67,770)
2.205/3 month USD-LIBOR-BBA/Jun-24 (Purchased)	Jun-19/2.205	13,575,700	(271,514)	(77,246)
Citibank, N.A.				
2.206/3 month USD-LIBOR-BBA/Nov-27 (Purchased)	Nov-17/2.206	27,151,300	(40,727)	(543)
(2.654)/3 month USD-LIBOR-BBA/Jun-29 (Purchased)	Jun-24/2.654	13,575,700	(530,810)	(679)
2.654/3 month USD-LIBOR-BBA/Jun-29 (Purchased)	Jun-24/2.654	13,575,700	(530,810)	(48,873)
(2.42)/3 month USD-LIBOR-BBA/Jun-29 (Written)	Jun-19/2.42	13,575,700	522,664	136,300
2.42/3 month USD-LIBOR-BBA/Jun-29 (Written)	Jun-19/2.42	13,575,700	519,949	13,304
2.507/3 month USD-LIBOR-BBA/Nov-27 (Written)	Nov-17/2.507	27,151,300	40,727	(1,086)
Credit Suisse International				
(2.18)/3 month USD-LIBOR-BBA/Nov-27 (Written)	Nov-17/2.18	27,151,300	1,358	1,358
Goldman Sachs International				
2.8175/3 month USD-LIBOR-BBA/Mar-47 (Purchased)	Mar-27/2.8175	1,629,100	(205,674)	(1,466)

(2.8175)/3 month USD-LIBOR-BBA/Mar-47 (Purchased)	Mar-27/2.8175	1,629,100	(205,674)	(12,968)
JPMorgan Chase Bank N.A.				
2.8325/3 month USD-LIBOR-BBA/Feb-52 (Purchased)	Feb-22/2.8325	8,145,400	(1,137,301)	(37,958)
(2.8325)/3 month USD-LIBOR-BBA/Feb-52 (Purchased)	Feb-22/2.8325	8,145,400	(1,137,301)	(252,019)
2.79/3 month USD-LIBOR-BBA/Feb-49 (Written)	Feb-19/2.79	8,145,400	773,406	352,859
(2.79)/3 month USD-LIBOR-BBA/Feb-49 (Written)	Feb-19/2.79	8,145,400	773,406	95,138
Morgan Stanley & Co. International PLC				
1.85125/3 month USD-LIBOR-BBA/Apr-19 (Purchased)	Apr-18/1.85125	81,453,900	(85,527)	(11,400)
(2.01)/3 month USD-LIBOR-BBA/Apr-19 (Written)	Apr-18/2.01	81,453,900	85,527	(81)
Unrealized appreciation				**1,213,367**

TBA SALE COMMITMENTS OUTSTANDING at 10/31/17 (proceeds receivable $211,801,211) (Unaudited)

Agency	Principal amount	Settlement date	Value
Federal National Mortgage Association, 4.50%, 11/1/47	$9,000,000	12/13/17	$9,622,265
Federal National Mortgage Association, 4.00%, 11/1/47	5,000,000	11/13/17	5,247,656
Federal National Mortgage Association, 3.50%, 11/1/47	101,000,000	11/13/17	103,816,951
Federal National Mortgage Association, 3.00%, 12/1/47	46,000,000	12/13/17	45,955,076
Federal National Mortgage Association, 3.00%, 11/1/47	47,000,000	11/13/17	47,029,375
Total			**$211,671,323**

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS OUTSTANDING at 10/31/17 (Unaudited)

Notional amount	Value		Upfront premium received (paid)	Termination date	Payments made by fund	Payments received by fund	Unrealized appreciation/ (depreciation)
$27,151,300	$401,296		$(180,753)	10/31/27	2.18% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	$221,584
81,453,900	355,139		264,134	10/31/27	3 month USD-LIBOR-BBA — Quarterly	2.295% — Semiannually	(94,128)
27,151,300	346,451		(54,500)	10/3/27	2.201% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	274,646
27,151,300	228,071		(46,354)	10/3/27	2.2495% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	163,387
27,151,300	250,063		(46,354)	10/3/27	2.2405% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	185,570
41,165,000	943,913		(266,499)	10/31/27	2.09% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	678,992
123,495,000	1,489,350		350,378	10/31/27	3 month USD-LIBOR-BBA — Quarterly	2.21% — Semiannually	(1,143,706)
82,330,000	41,988		(85,672)	10/31/27	2.34875% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(124,504)
10,181,700	154,456		(62,780)	10/18/27	2.176% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	89,037
85,749,000	452,755	*(E)*	(213,847)	12/20/22	2.00% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	238,907
14,353,000	86,118	*(E)*	150,296	12/20/27	3 month USD-LIBOR-BBA — Quarterly	2.30% — Semiannually	64,178
40,727,000	343,329		(260,948)	10/31/27	2.25% — Semiannually		83,941

					3 month USD-LIBOR-BAA — Quarterly	
122,180,900	241,918	292,347	10/31/27	3 month USD-LIBOR-BBA — Quarterly	2.365% — Semiannually	529,581
20,363,500	211,373	(120,673)	10/25/27	2.23% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	88,546
61,090,450	30,545	131,783	10/25/27	3 month USD-LIBOR-BBA — Quarterly	2.33925% — Semiannually	108,813
410,388,400	529,401 *(E)*	(16,799)	12/20/19	1.80% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	512,602
98,841,300	286,640 *(E)*	50,448	12/20/22	2.05% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	337,088
129,245,900	1,359,667 *(E)*	(627,846)	12/20/27	2.25% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	731,821
7,235,000	151,067 *(E)*	74,951	12/20/47	3 month USD-LIBOR-BBA — Quarterly	2.50% — Semiannually	(76,116)
8,785,000	39,093	(64)	10/2/27	2.2935% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	32,556
42,683,000	153,232	264,325	11/1/27	3 month USD-LIBOR-BBA — Quarterly	2.306% — Semiannually	111,093
24,472,000	97,399	(200)	10/17/27	2.30% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	89,109
6,516,300	24,566	(53)	11/1/27	2.304% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	24,513
42,683,000	169,878	170,422	10/17/27	2.30% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	326,191
10,317,500	44,056	(75)	10/4/27	2.2955% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	36,935
25,902,000	102,054	(188)	10/10/27	2.30% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	88,488
14,567,500	49,092	(106)	10/5/27	2.3057% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	39,396
14,567,500	51,715	(106)	10/5/27	2.30369% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	42,039

29,346,700	125,604	(E)	(239)	11/7/27	2.301% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	125,364
9,516,000	61,378		(69)	10/6/27	3 month USD-LIBOR-BBA — Quarterly	2.2715% — Semiannually	(55,692)
7,774,000	35,216		(56)	10/10/27	3 month USD-LIBOR-BBA — Quarterly	2.2935% — Semiannually	(31,287)
20,943,500	92,151		(152)	10/10/27	3 month USD-LIBOR-BBA — Quarterly	2.2949% — Semiannually	(81,549)
13,281,000	38,249		(96)	10/10/27	2.31178% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	31,202
20,943,500	102,204		(152)	10/10/27	3 month USD-LIBOR-BBA — Quarterly	2.28962% — Semiannually	(91,666)
15,503,600	26,976		(113)	10/10/27	2.3245% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	18,635
15,503,600	29,147		(113)	10/10/27	2.32295% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	20,819
11,351,000	1,930		(82)	10/10/27	2.34566% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(8,177)
11,351,000	13,508		(82)	10/10/27	2.357% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(19,830)
21,178,000	29,649	(E)	(173)	11/8/27	2.364% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(29,822)
7,343,800	16,009		(53)	10/17/27	2.32% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	13,472
17,919,900	51,072		(130)	10/18/27	3 month USD-LIBOR-BBA — Quarterly	2.3125% — Semiannually	(45,673)
7,372,300	40,990		(54)	10/17/27	3 month USD-LIBOR-BBA — Quarterly	2.2825% — Semiannually	(38,657)
6,787,800	63,737		(49)	10/18/27	2.24% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	61,771
29,866,400	212,947	(E)	(244)	11/20/27	2.275% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	212,704
13,107,000	102,366		(95)	10/18/27	3 month USD-LIBOR-BBA — Quarterly	2.2576% — Semiannually	(98,676)

13,107,000	96,468		(95)	10/18/27	3 month USD-LIBOR-BBA — Quarterly	2.26256% — Semiannually	(92,755)
13,107,000	99,089		(95)	10/18/27	3 month USD-LIBOR-BBA — Quarterly	2.6031% — Semiannually	(95,387)
13,107,000	85,327		(95)	10/18/27	3 month USD-LIBOR-BBA — Quarterly	2.27191% — Semiannually	(81,570)
13,107,000	87,817		(95)	10/18/27	3 month USD-LIBOR-BBA — Quarterly	2.26987% — Semiannually	(84,070)
108,605,300	261,739	*(E)*	(788)	11/3/27	3 month USD-LIBOR-BBA — Quarterly	2.32% — Semiannually	(262,527)
10,181,750	105,992		(86,415)	10/27/27	2.23% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	18,998
30,545,225	25,658		44,089	10/27/27	3 month USD-LIBOR-BBA — Quarterly	2.35425% — Semiannually	71,906
11,474,000	43,257		(83)	10/23/27	2.303% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	41,210
19,656,000	19,263		(143)	10/24/27	2.35552% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(22,447)
12,523,500	1,127		(91)	10/25/27	2.3457% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(2,784)
12,523,500	2,630		(91)	10/25/27	2.34705% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(4,290)
7,340,000	22,240		(53)	10/26/27	2.3784% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(23,041)
13,032,600	38,967		(95)	10/27/27	3 month USD-LIBOR-BBA — Quarterly	2.378% — Semiannually	39,828
5,230,000	19,456		(38)	10/26/27	2.386% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(20,032)
3,976,000	20,715		(29)	10/26/27	2.4025% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(21,162)
9,449,000	65,576		(69)	10/27/27	2.42166% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(66,383)
9,449,000	69,545		(69)	10/27/27	2.4264% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(70,357)

	12,409,000	106,097	(90)	10/27/27	2.4395% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(107,182)
	25,825,100	217,964	*(E)* (211)	11/29/27	2.45% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(218,175)
	17,608,000	130,475	*(E)* (144)	12/6/27	2.4425% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(130,619)
	10,543,000	49,025	*(E)* (76)	10/27/27	3 month USD-LIBOR-BBA — Quarterly	2.74875% — Semiannually	48,949
	11,050,000	58,897	(80)	10/30/27	2.4026% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(58,868)
	11,050,000	59,670	(80)	10/30/27	2.40336% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(59,642)
	2,878,000	22,132	(21)	10/31/27	2.428% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(22,042)
	13,489,100	57,329	(98)	10/31/27	2.38997% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(56,909)
	13,489,100	54,766	(98)	10/31/27	2.38792% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(54,347)
	13,489,100	58,678	(98)	10/31/27	2.39108% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(58,258)
	13,140,000	26,411	(95)	11/1/27	2.36789% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(26,507)
	13,140,000	22,075	(95)	11/1/27	2.36421% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(22,171)
	13,140,000	23,521	(95)	11/1/27	2.3654% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	(23,616)
	4,452,800	2,405	*(E)* (32)	11/6/27	3 month USD-LIBOR-BBA — Quarterly	2.342% — Semiannually	(2,437)
	9,231,400	3,231	*(E)* (75)	12/4/27	2.356% — Semiannually	3 month USD-LIBOR-BAA — Quarterly	3,156
AUD	37,519,000	250,109	*(E)* (62,240)	12/20/22	2.65% — Semiannually	6 month AUD-BBR-BBSW — Semiannually	(312,349)
AUD	12,243,000	107,663	*(E)* (49,226)	12/20/27	6 month AUD-BBR-BBSW — Semiannually	3.00% — Semiannually	58,437

BRL	20,713,797	19,294	(57)	1/2/23	Brazil Cetip DI Interbank Deposit Rate — At maturity	0.00% — At maturity	16,469
BRL	9,376,696	346,786	(24)	1/2/23	0.00% — At maturity	Brazil Cetip DI Interbank Deposit Rate — At maturity	(346,810)
BRL	10,385,863	158,498	(27)	1/2/23	Brazil Cetip DI Interbank Deposit Rate — At maturity	0.00% — At maturity	157,258
BRL	39,759,436	260,850	(48)	1/2/19	0.00% — At maturity	Brazil Cetip DI Interbank Deposit Rate — At maturity	(256,253)
BRL	10,522,963	27,394	(42)	1/2/23	0.00% — At maturity	Brazil Cetip DI Interbank Deposit Rate— At maturity	(26,265)
BRL	17,500,724	55,959	(54)	1/4/21	Brazil Cetip DI Interbank Deposit Rate — At maturity	0.	