

Security Detail

Security Description	Percent of Portfolio
JPMORGAN CHASE & CO 03.3750 05/01/2023	1.91%
HSBC USA INC 05.0000 09/27/2020	1.21%
CITIGROUP INC 04.0440 06/01/2024	1.09%
MORGAN STANLEY 04.8750 11/01/2022	0.91%
CAS 2014-C04 2M2 07.4855 11/25/2024	0.88%
CAS 2016-C01 1M2 09.2355 08/25/2028	0.82%
CAS 2013-C01 M2 07.7355 10/25/2023	0.80%
US BANCORP 03.6000 09/11/2024	0.80%
CAS 2014-C01 M2 06.8855 01/25/2024	0.80%
UNITEDHEALTH GROUP INC 03.3500 07/15/2022	0.73%
AMERICAN TOWER CORP 03.5000 01/31/2023	0.72%
KKR GROUP FINANCE CO P/P 144A 06.3750 09/29/2020	0.70%
COMCAST CORPORATION 03.7000 04/15/2024	0.69%
CAS 2014-C02 2M2 05.0855 05/25/2024	0.68%
AT&T INC 03.8000 03/01/2024	0.68%
MICROSOFT CORP 02.3750 02/12/2022	0.66%
HCA INC 06.5000 02/15/2020	0.63%
SALESFORCE.COM INC 03.2500 04/11/2023	0.63%
DBUBS 2011-LC3A D P/P 144A 05.3390 08/10/2044	0.62%
SPST 2018-1 A 03.3811 04/24/2019	0.61%
CAS 2014-C04 1M2 07.3855 11/25/2024	0.60%
ARRW 2019-1 A3 01.3040 01/25/2049	0.59%
GSMS 2010-C2 D P/P 144A 05.1817 12/10/2043	0.59%
RAYTHEON COMPANY 02.5000 12/15/2022	0.59%
CAS 2014-C02 1M2 05.0855 05/25/2024	0.56%
CISCO SYSTEMS INC 01.8500 09/20/2021	0.55%
DUKE ENERGY CAROLINAS 03.3500 05/15/2022	0.55%
ENERGY TRANSFER OPERATNG 05.2000 02/01/2022	0.52%
WFCM 2010-C1 C P/P 144A 05.5978 11/15/2043	0.52%
CITIBANK NA 03.1650 02/19/2022	0.51%
GENERAL MILLS INC 3703E1QR2 DCP 03/25/2019	0.51%
DIAMOND 1 FIN/DIAMON P/P 144A 04.4200 06/15/2021	0.51%
BANK OF AMERICA CORP 03.5500 03/05/2024	0.51%
NORTHROP GRUMMAN CORP 02.5500 10/15/2022	0.51%
STACR 2014-HQ2 M2 04.6855 09/25/2024	0.51%
WFRBS 2014-C23 XA IO 00.6023 10/15/2057	0.51%
GOLDMAN SACHS GROUP INC 03.8538 11/15/2021	0.50%
WESTPAC BANKING CORP USD 02.1500 03/06/2020	0.50%
NATIONAL AUSTRALIA BK/NY 02.8000 01/10/2022	0.49%
VERUS 2019-1 A3 03.9850 02/25/2059	0.49%
DBUBS 2011-LC2A D P/P 144A 05.5323 07/10/2044	0.48%

## Putnam Short Duration Bond Fund

As of 2/28/2019

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Security Description	Percent of Portfolio
GOLDMAN SACHS GROUP INC 03.0000 04/26/2022	0.46%
SKANDINAVISKA ENSKILDA USD 02.3000 03/11/2020	0.46%
ALIMENTATION COUCHE-TARD 2.700000 07/26/2022	0.46%
MORGAN STANLEY 03.9410 01/20/2022	0.46%
FAIRFAX US INC P/P 144A 04.8750 08/13/2024	0.45%
S&P GLOBAL INC 03.3000 08/14/2020	0.45%
APPLE INC 02.4000 05/03/2023	0.44%
MORGAN STANLEY 02.7500 05/19/2022	0.44%
KINDER MORGAN ENER PART 03.4500 02/15/2023	0.44%
SPST 2018-3 A 03.1811 07/24/2019	0.44%
UBS GROUP FUNDIN P/P 144A 02.6500 02/01/2022	0.43%
WELLS FARGO BANK NA 03.6250 10/22/2021	0.43%
ANZ NEW ZEALAND INTL P/P 144A 03.7706 01/25/2022	0.43%
THE WILLIAMS COMPANIES INC. 04.5500 06/24/2024	0.42%
STACR 2015-DNA3 M2 05.3355 04/25/2028	0.42%
BANK OF AMERICA CORP 02.8810 04/24/2023	0.42%
BP CAPITAL MARKETS PLC USD 03.5610 11/01/2021	0.42%
SIEMENS FINANCIERING P/P 144A 02.2000 03/16/2020	0.42%
GSMS 2011-GC5 AS P/P 144A 05.2090 08/10/2044	0.41%
NEWFIELD EXPLORATION CO 05.6250 07/01/2024	0.41%
APACHE CORP 03741PPU0 DCP 02/28/2019	0.41%
APACHE CORP 03741PQ70 DCP 03/07/2019	0.41%
MOHAWK INDUSTRIES INC 60819KQ45 DCP 03/04/2019	0.41%
TYCO INTERNATIONAL HOLDING SA 90220MQ74 DCP 03/07/2019	0.41%
FMC TECHNOLOGIES INC 3024X3QE7 DCP 03/14/2019	0.41%
KEURIG DR PEPPER INC 49271KQK3 DCP 03/19/2019	0.41%
AUTOZONE INC 05333UQM5 DCP 03/21/2019	0.41%
NEXTERA ENERGY CAPITAL HOLDIN 65339NOV9 DCP 03/29/2019	0.41%
SUNCOR ENERGY INC 86723BQT0 DCP 03/27/2019	0.41%
AOMT 2019-1 A3 04.1240 11/25/2048	0.41%
GOLDMAN SACHS GROUP INC 02.8760 10/31/2022	0.41%
CAS 2016-C02 1M2 08.4855 09/25/2028	0.40%
SOUTHERN CO 02.3500 07/01/2021	0.40%
IHS MARKIT LTD P/P 144A 05.0000 11/01/2022	0.39%
APPLE INC 02.1000 05/06/2019	0.39%
FFML 2006-FF15 A5 02.6455 11/25/2036	0.38%
NATIONAL GRID USA 6362P3R97 DCP 04/09/2019	0.36%
ELANCO ANIMAL HEALTH P/P 144A 03.9120 08/27/2021	0.34%
FISERV INC 03.8000 10/01/2023	0.34%
DRMT 2017-3A A1 02.5770 10/25/2047	0.34%
ECOLAB INC 02.2500 01/12/2020	0.34%

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Security Description	Percent of Portfolio
COX COMM INC P/P 144A 03.2500 12/15/2022	0.33%
CSMC 2016-NXSR XA IO 00.7954 12/15/2049	0.33%
COMM 2015-LC21 XA IO 00.7716 07/10/2048	0.33%
JPMORGAN CHASE & CO 02.2500 01/23/2020	0.33%
AMERICAN ELECTRIC POWER 03.6500 12/01/2021	0.33%
CISCO SYSTEMS INC 02.6000 02/28/2023	0.33%
CAS 2014-C03 2M2 05.3855 07/25/2024	0.33%
CHARTER COMM OPT LLC/CAP 04.3863 02/01/2024	0.33%
BRDCOM CRP / FIN 03.0000 01/15/2022	0.33%
JPMCC 2010-C2 D P/P 144A 05.6000 11/15/2043	0.33%
CVS HEALTH CORP 03.7000 03/09/2023	0.32%
ROYAL BANK OF CANADA USD 03.7000 10/05/2023	0.32%
GLENCORE FUNDING LLC P/P 144A 04.6250 04/29/2024	0.32%
BSCMS 2006-T22 E P/P 144A 05.7403 04/12/2038	0.32%
MSRR 2014-R8 2A 02.6499 06/26/2047	0.31%
DOWDUPONT INC 03.7660 11/15/2020	0.31%
GSMS 2011-GC5 B P/P 144A 05.3913 08/10/2044	0.31%
PENSKE TRUCK LEASING P/P 144A 03.6500 07/29/2021	0.31%
VERIZON COMMUNICATIONS 03.2134 05/22/2020	0.31%
CENTERPOINT ENERGY INC 1518T3Q88 DCP 03/08/2019	0.31%
BECTON DICKINSON AND CO 02.8940 06/06/2022	0.30%
CVS HEALTH CORP 04.7500 12/01/2022	0.30%
HOF 2018-2 A2 04.1370 11/25/2058	0.30%
AMERICAN TRANS SYS P/P 144A 05.2500 01/15/2022	0.30%
GSMS 2010-C1 D P/P 144A 06.0520 08/10/2043	0.30%
GEORGIA-PACIFIC LLC P/P 144A 05.4000 11/01/2020	0.30%
SHERWIN-WILLIAMS CO 02.7500 06/01/2022	0.29%
GSMS 2014-GC24 XA IO 00.7962 09/10/2047	0.29%
CREDIT SUISSE NEW YORK 05.4000 01/14/2020	0.29%
WELLS FARGO & COMPANY 02.6000 07/22/2020	0.28%
CITIGROUP INC 03.7306 04/25/2022	0.28%
BANK OF AMERICA CORP 03.2515 06/25/2022	0.28%
VERUS SECURITIZATION TRUST 03.6350 06/01/2058	0.28%
LENNAR CORP 04.5000 04/30/2024	0.28%
STACR 2014-DN1 M2 04.6855 02/25/2024	0.28%
AIR LEASE CORP 03.5000 01/15/2022	0.28%
AMAZON.COM INC. 02.5000 11/29/2022	0.28%
MOODY'S CORPORATION 02.7500 12/15/2021	0.28%
GSMS 2011-GC3 D P/P 144A 05.6380 03/10/2044	0.27%
ELANCO ANIMAL HEALTH P/P 144A 04.2720 08/28/2023	0.27%
US BANCORP 02.9500 07/15/2022	0.27%

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Security Description	Percent of Portfolio
WFRBS 2013-C16 AS 04.6680 09/15/2046	0.27%
US BANK NA CINCINNATI 03.1500 04/26/2021	0.27%
STACR 2015-DNA2 M3 06.3855 12/25/2027	0.27%
VOLT 2017-NP11 A1 P/P 144A 03.3750 10/25/2047	0.26%
GFMT 2018-2 A41 04.5000 10/25/2058	0.26%
DRMT 2018-2A A1 03.4790 04/25/2058	0.26%
GSMS 2011-GC5 C P/P 144A 05.3913 08/10/2044	0.26%
MSRR 2015-R4 CB1 03.3155 08/26/2047	0.25%
INTL FLAVOR & FRAGRANCES 03.4000 09/25/2020	0.25%
CIGNA CORP P/P 144A 03.7500 07/15/2023	0.25%
WFRBS 2011-C4 D P/P 144A 05.2316 06/15/2044	0.24%
MSBAM 2013-C7 XA IO 01.3532 02/15/2046	0.24%
CAS 2018-C04 2M1 03.2355 12/25/2030	0.24%
MSBAM 2015-C26 XA IO 01.0350 10/15/2048	0.23%
COMMONWEALTH BK AUST P/P 144A 02.2000 11/09/2020	0.23%
COMM 2014-LC15 XA IO 01.2344 04/10/2047	0.23%
SPRINT SPECTRUM P/P 144A 03.3600 09/20/2021	0.23%
WFRBS 2014-C22 XA IO 00.8451 09/15/2057	0.22%
MET LIFE GLOB FUND P/P 144A 03.0000 01/10/2023	0.22%
STACR 2015-DNA2 M2 05.0855 12/25/2027	0.22%
CAS 2015-C04 2M2 08.0355 04/25/2028	0.22%
MICROCHIP TECH INC P/P 144A 04.3330 06/01/2023	0.22%
CAS 2016-C01 2M2 09.4355 08/25/2028	0.21%
BANK OF MONTREAL USD 03.1000 07/13/2020	0.21%
ZOETIS INC 03.2500 08/20/2021	0.21%
MARSH & MCLENNAN COS INC 03.5000 12/29/2020	0.21%
ROYAL BANK OF CANADA USD 02.1250 03/02/2020	0.21%
DIGITAL DELTA HLDG 03.4000 10/01/2020	0.21%
ROCKWELL COLLINS INC 01.9500 07/15/2019	0.20%
COLT 2019-1 A3 04.0880 03/25/2049	0.20%
TEVA PHARMA FIN IV LLC 02.2500 03/18/2020	0.20%
MARSH & MCLENNAN COS INC 02.7500 01/30/2022	0.20%
STACR 2015-HQ2 M2 04.4355 05/25/2025	0.20%
CITIZENS FIN GRP P/P 144A 04.1500 09/28/2022	0.20%
VOLT 2017-NPL9 A1 P/P 144A 03.1250 09/25/2047	0.20%
FORD MOTOR CREDIT CO LLC 03.6769 10/12/2021	0.20%
CELANESE US HOLDINGS LLC 04.6250 11/15/2022	0.20%
HMR 2018-1 M1 P/P 144A 04.0855 10/25/2028	0.20%
GSMS 2011-GC3 C P/P 144A 05.6380 03/10/2044	0.20%
CBS CORP 03.3750 03/01/2022	0.19%
COMM 2013-LC6 AM 03.2820 01/10/2046	0.19%

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Security Description	Percent of Portfolio
BMIR 2018-3A M1A P/P 144A 03.6855 10/25/2027	0.18%
BECTON DICKINSON AND COMPANY 03.1250 11/08/2021	0.18%
WFCM 2013-LC12 C 04.2867 07/15/2046	0.18%
SVENSKA HANDELSBANKEN AB USD 01.9500 09/08/2020	0.18%
CSAIL 2015-C1 XA IO 00.9094 04/15/2050	0.18%
WFCM 2013-LC12 D P/P 144A 04.2867 07/15/2046	0.18%
BNP PARIBAS USD 05.0000 01/15/2021	0.18%
CITIGROUP INC 02.6500 10/26/2020	0.17%
AUTONATION INC. 05.5000 02/01/2020	0.17%
AVIATION CAPITAL GRP P/P 144A 03.5761 06/01/2021	0.17%
BANQUE FED CRED MUTU P/P 144A 02.2000 07/20/2020	0.17%
JPMCC 2012-C6 E P/P 144A 05.1568 05/15/2045	0.17%
CD 2016-CD1 XA IO 01.4221 08/10/2049	0.16%
FASST 2018-HB1 M2 P/P 144A 04.0869 09/25/2028	0.16%
MANUF & TRADERS TRUST CO 02.0500 08/17/2020	0.16%
GSMS 2013-GC10 XA IO 01.5164 02/10/2046	0.16%
NRZT 2018-4A A1M 03.3855 01/25/2048	0.16%
OMIR 2018-1A M1 04.0355 07/25/2028	0.16%
SPST 2017-LD1 A 03.2855 11/25/2050	0.16%
CIT GROUP INC. 05.2500 03/07/2025	0.16%
GSMS 2014-GC18 C 04.9960 01/10/2047	0.15%
INTERPUBLIC GROUP COS 03.7500 10/01/2021	0.15%
STEEL DYNAMICS INC 05.5000 10/01/2024	0.15%
AES CORP/THE 04.5000 03/15/2023	0.15%
WALGREENS BOOTS ALLIANCE 03.3000 11/18/2021	0.15%
CSMC 2018-RPL7 A1 04.0000 08/26/2058	0.15%
BANK OF AMERICA CORP 02.1510 11/09/2020	0.15%
JPMBB 2013-C14 C 04.5639 08/15/2046	0.15%
EMIR 2018-1 M1 04.1855 11/25/2028	0.15%
WFCM 2016-BNK1 XA IO 01.7783 08/15/2049	0.15%
BOARDWALK PIPELINES LLC 05.7500 09/15/2019	0.15%
WFCM 2012-LC5 AS 03.5390 10/15/2045	0.15%
LAMB WESTON HOLDINGS P/P 144A 04.6250 11/01/2024	0.14%
CCO HLDGS LLC/CAP CO P/P 144A 05.8750 04/01/2024	0.14%
SERVICE CORP INTL 05.3750 05/15/2024	0.14%
CSMC 2012-4R 7A2 04.2633 01/27/2036	0.14%
EQUINIX INC 05.8750 01/15/2026	0.14%
DIAMOND 1 FIN/DIAMON P/P 144A 07.1250 06/15/2024	0.14%
CF INDUSTRIES INC 03.4500 06/01/2023	0.14%
WILLIAMS COMPANIES INC 04.3000 03/04/2024	0.14%
SIRIUS XM RADIO INC P/P 144A 06.0000 07/15/2024	0.14%

## Putnam Short Duration Bond Fund

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Security Description	Percent of Portfolio
COMM 2012-CR1 AM 03.9120 05/15/2045	0.14%
BMW US CAPITAL LLC P/P 144A 02.0000 04/11/2021	0.14%
KINDER MORGAN ENER PART 03.5000 03/01/2021	0.14%
COMM 2012-LC4 C 05.5393 12/10/2044	0.14%
TEXAS-NEW MEXICO PR P/P 144A 09.5000 04/01/2019	0.14%
CROWN CASTLE INTL CORP 03.4000 02/15/2021	0.14%
BNP PARIBAS P/P 144A 02.9500 05/23/2022	0.14%
GALTON FUNDING MORTGAGE TRUST 03.5000 11/25/2057	0.14%
2.75 R ISWP FWD US0003M P 03/18/2021	0.14%
APPLE INC 02.1000 09/12/2022	0.13%
CAS 2015-C02 2M2 06.4855 05/25/2025	0.13%
AVIATION CAPITAL GRP P/P 144A 03.4205 07/30/2021	0.13%
NMRR 2015-8R 4A1 04.3318 11/25/2047	0.13%
JPMCC 2016-JP2 XA IO 01.8401 08/15/2049	0.13%
EMERA US FINANCE LP 02.7000 06/15/2021	0.13%
ASHTAD CAPITAL INC P/P 144A 05.2500 08/01/2026	0.13%
WFRBS 2011-C2 D P/P 144A 05.6525 02/15/2044	0.13%
MITSUBISHI UFJ FIN GRP USD 03.5350 07/26/2021	0.13%
PENNSYLVANIA ELECTRIC CO 05.2000 04/01/2020	0.13%
ENERGY TRANSFER LP 05.8750 01/15/2024	0.12%
WFRBS 2011-C5 C P/P 144A 05.6731 11/15/2044	0.12%
CHENIERE CORP CHRIST 07.0000 06/30/2024	0.12%
T-MOBILE USA INC 05.1250 04/15/2025	0.12%
GSMS 2016-GS2 XA 01.6613 03/10/2026	0.12%
HILTON WORLDWIDE FIN LLC 04.6250 04/01/2025	0.12%
GCAT 2018-2 A1 P/P 144A 04.0900 06/26/2023	0.12%
COMM 2014-CR17 C 04.7622 05/10/2047	0.12%
TPAT 2018-SL1 A P/P 144A 03.0899 01/25/2046	0.12%
CENTENE ESCROW I CO P/P 144A 05.3750 06/01/2026	0.12%
CAS 2015-C01 2M2 07.0355 02/25/2025	0.12%
WR GRACE & CO-CONN P/P 144A 05.6250 10/01/2024	0.12%
AOMT 2017-1 A1 02.8100 01/25/2047	0.12%
UBS AG LONDON P/P 144A 02.2000 06/08/2020	0.12%
GSMS 2014-GC22 C 04.6895 06/10/2047	0.12%
UBSCM 2017-C7 XA IO 01.0678 12/15/2050	0.12%
COLT 2018-2 A1 03.4700 07/27/2048	0.11%
OMIR 2017-1A M2 P/P 144A 06.4855 04/25/2027	0.11%
UBSBB 2012-C2 XA IO P/P 144A 01.3229 05/10/2063	0.11%
BANK 2017-BNK9 XA IO 00.8183 11/15/2054	0.11%
INTERNATIONAL PAPER CO 04.7500 02/15/2022	0.11%
HCA INC 05.8750 03/15/2022	0.11%

## Putnam Short Duration Bond Fund

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Security Description	Percent of Portfolio
MSBAM 2012-C5 AS 03.7920 08/15/2045	0.11%
SAMI 2007-AR7 1A1 03.3355 05/25/2047	0.11%
CITIGROUP INC 04.5000 01/14/2022	0.11%
WFRBS 2011-C5 E P/P 144A 05.6731 11/15/2044	0.11%
RBIT 2018-1 M3 P/P 144A 04.4475 11/25/2028	0.11%
COMM 2010-C1 D P/P 144A 06.1277 07/10/2046	0.11%
EQT CORP 03.3618 10/01/2020	0.10%
UNITED RENTALS NORTH AM 04.6250 07/15/2023	0.10%
METLIFE INC. 04.7500 02/08/2021	0.10%
VIDEOTRON LTD USD 05.0000 07/15/2022	0.10%
CAS 2016-C03 2M2 08.3855 10/25/2028	0.10%
JPMCC 2012-C6 AS 04.1166 05/15/2045	0.10%
WFRBS 2013-C18 AS 04.3870 12/15/2046	0.10%
JPMCC 2005-CB11 C 05.5624 08/12/2037	0.10%
DUKE ENERGY OHIO INC 03.8000 09/01/2023	0.10%
SHIRE ACQ INV IRELAND DA USD 01.9000 09/23/2019	0.10%
COMMONWEALTH BK AUST P/P 144A 01.7500 11/07/2019	0.10%
BSCMS 2007-T26 AJ 05.4599 01/12/2045	0.10%
UBSC 2011-C1 AS P/P 144A 05.1540 01/10/2045	0.10%
HUNTSMAN INTERNATIONAL LLC 05.1250 11/15/2022	0.10%
BANK OF MONTREAL USD 03.1000 04/13/2021	0.10%
PROTECTIVE LIFE GLO P/P 144A 02.2620 04/08/2020	0.10%
WESTROCK RKT LLC 04.4500 03/01/2019	0.09%
FOX CORP P/P 144A 04.0300 01/25/2024	0.09%
GOLDMAN SACHS GROUP INC 02.6000 12/27/2020	0.09%
AIG GLOBAL FUNDING P/P 144A 02.1500 07/02/2020	0.09%
GECCM 2005-C1 D 04.4160 06/10/2048	0.09%
BANK OF AMERICA CORP 02.3280 10/01/2021	0.09%
CONSOLIDATED EDISON INC 02.0000 03/15/2020	0.09%
WFRBS 2013-C11 AS 03.3110 03/15/2045	0.09%
WASTE MANAGEMENT INC. 04.7500 06/30/2020	0.09%
INTL FLAVOR & FRAGRANCES 03.2000 05/01/2023	0.08%
BSCMS 2006-PW11 B P/P 144A 05.2509 03/11/2039	0.08%
AT&T INC 03.3761 06/01/2021	0.08%
BMIR 2017-1 M1 P/P 144A 04.1855 10/25/2027	0.08%
WFRBS 2013-C12 AS 03.5600 03/15/2048	0.08%
TREASURY BILL 00.0000 07/18/2019	0.08%
WFCM 2016-C37 XA IO 01.0069 12/15/2049	0.08%
STACR 2015-HQA2 M2 05.2855 05/25/2028	0.08%
WFRBS 2013-UBS1 AS 04.3060 03/15/2046	0.08%
TECK RESOURCES LIMITED USD 03.7500 02/01/2023	0.07%

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Security Description	Percent of Portfolio
BP CAPITAL MARKETS PLC USD 01.7680 09/19/2019	0.07%
PNC BANK NA 02.0000 05/19/2020	0.07%
CSMC 2008-C1 AJ P/P 144A 05.8033 02/15/2041	0.07%
MSBAM 2014-C17 XA IO 01.1892 08/15/2047	0.07%
BMIR 2018-2A M1B P/P 144A 03.8355 08/25/2028	0.07%
CMLTI 2005-2 1A2A 04.9126 05/25/2035	0.06%
CGCMT 2014-GC21 AS 04.0260 05/10/2047	0.06%
JPMBB 2014-C22 XA IO 00.8635 09/15/2047	0.06%
MSC 2005-T19 D 05.2890 06/12/2047	0.06%
STAR 2018-IMC1 A1 03.7930 03/25/2048	0.06%
UBSBB 2012-C3 C P/P 144A 05.0317 08/10/2049	0.06%
MSBAM 2013-C7 XB IO P/P 144A 00.3315 02/15/2046	0.06%
HOF 2018-1 A1 03.7800 06/25/2048	0.06%
WFCM 2015-C27 XA IO 00.9020 02/15/2048	0.06%
JPMCC 2013-C10 XA IO 01.0000 12/15/2047	0.06%
CFCRE 2011-C2 D P/P 144A 05.7568 12/15/2047	0.06%
WFCM 2015-LC20 XB IO 00.4739 04/15/2050	0.06%
MACQUARIE GROUP LTD P/P 144A 07.6250 08/13/2019	0.05%
NBCUNIVERSAL MEDIA LLC 05.1500 04/30/2020	0.05%
UBSBB 2012-C2 D P/P 144A 04.8925 05/10/2063	0.05%
WFRBS 2012-C10 C 04.3769 12/15/2045	0.05%
GSAA 2006-8 2A2 02.6655 05/25/2036	0.05%
JPMBB 2013-C17 AS 04.4584 01/15/2047	0.05%
MSC 2012-C4 C P/P 144A 05.4207 03/15/2045	0.05%
COMM 2014-CR17 XA IO 01.0502 05/10/2047	0.05%
STACR 2014-HQ3 M3 07.2355 10/25/2024	0.05%
BUMT 2005-1 1A1 02.7855 09/25/2045	0.05%
JPMORGAN CHASE & CO. 03.8750 09/10/2024	0.05%
COMM 2013-LC13 XA IO 01.1613 08/10/2046	0.04%
ROYAL BK SCOTLND GRP PLC USD 07.5000 12/29/2049	0.04%
COMM 2014-CR14 XA IO 00.6235 02/10/2047	0.04%
PPSI 2004-WCW2 M3 03.5355 10/25/2034	0.04%
TREASURY BILL 00.0000 06/20/2019	0.04%
GSMS 2013-GC12 XA IO 01.4290 06/10/2046	0.04%
JPMCC 2012-LC9 D P/P 144A 04.3835 12/15/2047	0.04%
STACR 2016-DNA1 M2 05.3855 07/25/2028	0.04%
WBCMT 2005-C21 D 05.2380 10/15/2044	0.03%
CWHL 2005-3 1A1 03.1055 04/25/2035	0.03%
FNR 2011-4 CS 07.9290 05/25/2040	0.03%
STACR 2016-DNA2 M2 04.6855 10/25/2028	0.03%
CAS 2015-C04 1M2 08.1855 04/25/2028	0.03%



Security Detail

Security Description	Percent of Portfolio
AOMT 2017-2 A1 02.4780 07/25/2047	0.03%
COLT 2018-1 A1 02.9300 02/25/2048	0.02%
LBUBS 2006-C6 AJ 05.4520 09/15/2039	0.02%
TREASURY BILL 00.0000 05/16/2019	0.02%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CS	0.02%
TREASURY BILL 00.0000 06/13/2019	0.02%
FNR 2003-43 YA 04.0000 03/25/2033	0.02%
FNR 2005-75 GS 12.7935 08/25/2035	0.02%
MLMI 2005-A2 A2 04.4466 02/25/2035	0.02%
TREASURY BILL 00.0000 06/06/2019	0.02%
SASC 2006-AM1 A4 02.6455 04/25/2036	0.02%
BMW US CAPITAL LLC P/P 144A 03.1880 08/13/2021	0.02%
GNR 2010-151 KO PO 00.0000 06/16/2037	0.02%
MSC 2012-C4 XA IO P/P 144A 02.0826 03/15/2045	0.02%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 GS	0.02%
WFRBS 2011-C4 E P/P 144A 05.2316 06/15/2044	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.01%
FNR 2010-81 AP 02.5000 07/25/2040	0.01%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 ML	0.01%
FHR 3724 CM 05.5000 06/15/2037	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CS	0.01%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CS	0.01%
CAS 2016-C05 2M1 03.8355 01/25/2029	0.00%
FHR 2976 LC 15.3129 05/15/2035	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
GNR 2009-32 AB 04.0000 05/16/2039	0.00%
CAS 2015-C03 2M2 07.4855 07/25/2025	0.00%
FNW 1998-W2 X IO 00.3666 06/25/2028	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
FNR 2011-60 PA 04.0000 10/25/2039	0.00%
FHR 3539 PM 04.5000 05/15/2037	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
FHR 3609 LK 02.0000 12/15/2024	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
MLCFC 2006-4 XC IO P/P 144A 00.2423 12/12/2049	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
FNR 2005-68 PC 05.5000 07/25/2035	0.00%

## Security Detail

Security Description	Percent of Portfolio
FNR 2010-155 A 03.5000 09/25/2025	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
FNW 1998-W5 X IO 19.8574 07/25/2028	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
CSFB 2003-C3 AX IO P/P 144A 01.5924 05/15/2038	0.00%
FSPC T-48 AIO2 IO 00.2120 07/25/2033	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
FSPC T-59 1AX IO 00.2795 10/25/2043	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	0.00%
FSPC T-8 A9 IO 00.4288 11/15/2028	0.00%
BACM 2007-1 XW IO 00.0000 01/15/2049	0.00%
STACR 2015-HQ1 M2 04.6899 03/25/2025	0.00%
GSMPS 1999-2 IO IO 00.8396 09/19/2027	0.00%
WBCMT 2006-C29 IO IO 00.0509 11/15/2048	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
BACM 2004-4 XC IO P/P 144A 00.3283 07/10/2042	0.00%
FNMA FN15 725993 06.0000 09/01/2019	0.00%
GSMPS 1998-2 IO IO 01.0041 05/19/2027	0.00%
GSMPS 1998-3 IO IO 00.0000 09/19/2027	0.00%
GSMPS 1998-4 IO IO 00.0000 12/19/2026	0.00%
LBUBS 2007-C2 XW IO 00.3298 02/15/2040	0.00%
MLMT 2005-MCP1 XC IO P/P 144A 00.0012 06/12/2043	0.00%
WBCMT 2007-C31 IO IO P/P 144A 00.0000 04/15/2047	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 ML	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CG	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CG	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CG	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 MS	0.00%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CG	-0.01%
2.80 R ISWP FWD US0003M P 03/18/2024	-0.19%

