

Security Detail

Security Description	Percent of Portfolio
JPMORGAN CHASE & CO 03.3750 05/01/2023	1.50%
AT&T INC 03.8000 03/01/2024	1.10%
STACR 2016-DNA2 M3 07.0544 10/25/2028	0.96%
HSBC USA INC 05.0000 09/27/2020	0.93%
CAS 2016-C01 1M2 09.1544 08/25/2028	0.91%
CITIGROUP INC 04.0440 06/01/2024	0.87%
CAS 2014-C04 2M2 07.4044 11/25/2024	0.81%
GOLDMAN SACHS GROUP INC 03.6250 02/20/2024	0.74%
ALPHABET INC 03.3750 02/25/2024	0.72%
CAS 2016-C02 1M2 08.4044 09/25/2028	0.71%
MORGAN STANLEY 04.8750 11/01/2022	0.71%
CAS 2016-C01 2M2 09.3544 08/25/2028	0.71%
NEW YORK LIFE GLOBAL P/P 144A 01.7000 09/14/2021	0.68%
BANK OF AMERICA CORPORATION 04.2000 08/26/2024	0.67%
FIDELITY NATIONAL INFORM 04.5000 10/15/2022	0.66%
BRISTOL-MYERS P/P 144A 02.9000 07/26/2024	0.64%
US BANCORP 03.6000 09/11/2024	0.63%
CAS 2014-C01 M2 06.8044 01/25/2024	0.61%
CAS 2013-C01 M2 07.6544 10/25/2023	0.60%
TOTAL SYSTEM SERVICES IN 04.0000 06/01/2023	0.58%
UNITEDHEALTH GROUP INC 03.3500 07/15/2022	0.57%
AMERICAN TOWER CORP 03.5000 01/31/2023	0.57%
COMCAST CORPORATION 03.7000 04/15/2024	0.54%
KKR GROUP FINANCE CO P/P 144A 06.3750 09/29/2020	0.54%
CAS 2014-C02 2M2 05.0044 05/25/2024	0.52%
SABINE PASS LIQU 06.2500 03/15/2022	0.52%
MICROSOFT CORP 02.3750 02/12/2022	0.52%
GSMS 2011-GC5 AS P/P 144A 05.2090 08/10/2044	0.51%
2.55 R ISWP FWD US0003M P 06/19/2021	0.51%
THE SHERWIN-WILLIAMS COMPANY 02.7500 06/01/2022	0.50%
HCA INC 06.5000 02/15/2020	0.49%
ANHEUSER-BUSCH INBEV WOR 03.5000 01/12/2024	0.49%
CFCRE 2016-C4 XA IO 01.8823 05/10/2058	0.49%
SALESFORCE.COM INC 03.2500 04/11/2023	0.49%
OMNICOM GP/OMNICOM CAP 03.6250 05/01/2022	0.49%
CVS HEALTH CORP 03.7000 03/09/2023	0.48%
RAYTHEON COMPANY 02.5000 12/15/2022	0.47%
GSMS 2010-C2 D P/P 144A 05.3532 12/10/2043	0.46%
CAS 2014-C04 1M2 07.3044 11/25/2024	0.45%
DBUBS 2011-LC3A D P/P 144A 05.5115 08/10/2044	0.45%
ARRW 2019-1 A3 04.2080 01/25/2049	0.45%

## Putnam Short Duration Bond Fund

As of 5/31/2019

## Security Detail

Security Description	Percent of Portfolio
STACR 2014-HQ1 M3 06.5044 08/25/2024	0.44%
CISCO SYSTEMS INC 01.8500 09/20/2021	0.43%
CAS 2014-C02 1M2 05.0044 05/25/2024	0.43%
DUKE ENERGY CAROLINAS 03.3500 05/15/2022	0.43%
SPST 2019-3 A 03.1296 06/24/2020	0.42%
GSMS 2011-GC3 D P/P 144A 05.8247 03/10/2044	0.42%
GSMS 2012-GC6 AS P/P 144A 04.9480 01/12/2045	0.41%
ENERGY TRANSFER OPERATNG 05.2000 02/01/2022	0.41%
CITIBANK NA 03.1650 02/19/2022	0.40%
WFCM 2010-C1 C P/P 144A 05.7831 11/15/2043	0.40%
DIAMOND 1 FIN/DIAMON P/P 144A 04.4200 06/15/2021	0.40%
S&P GLOBAL INC 03.3000 08/14/2020	0.40%
CROWN CASTLE INTL CORP 03.2000 09/01/2024	0.40%
TRK 2019-1 A1 04.3356 03/25/2022	0.40%
BANK OF AMERICA CORP 03.5500 03/05/2024	0.40%
NORTHROP GRUMMAN CORP 02.5500 10/15/2022	0.39%
NATIONAL AUSTRALIA BK/NY 02.8000 01/10/2022	0.39%
GOLDMAN SACHS GROUP INC 03.6880 11/15/2021	0.39%
WESTPAC BANKING CORP USD 02.1500 03/06/2020	0.38%
DBUBS 2011-LC2A D P/P 144A 05.7143 07/10/2044	0.38%
WFRBS 2014-C23 XA IO 00.7398 10/15/2057	0.38%
ALIMENTATION COUCHE-TARD 2.700000 07/26/2022	0.37%
VERUS 2019-1 A3 03.9850 02/25/2059	0.36%
INTERPUBLIC GROUP COS 04.2000 04/15/2024	0.36%
FAIRFAX US INC P/P 144A 04.8750 08/13/2024	0.36%
GOLDMAN SACHS GROUP INC 03.0000 04/26/2022	0.36%
STACR 2014-HQ2 M2 04.6044 09/25/2024	0.36%
SKANDINAVISKA ENSKILDA USD 02.3000 03/11/2020	0.36%
MORGAN STANLEY 03.7715 01/20/2022	0.35%
KINDER MORGAN ENER PART 03.4500 02/15/2023	0.35%
APPLE INC 02.4000 05/03/2023	0.35%
MSBAM 2012-C6 B 03.9300 11/15/2045	0.34%
MORGAN STANLEY 02.7500 05/19/2022	0.34%
UBS GROUP FUNDIN P/P 144A 02.6500 02/01/2022	0.34%
SPST 2018-3 A 03.1296 07/24/2019	0.34%
THE WILLIAMS COMPANIES INC. 04.5500 06/24/2024	0.34%
ECOLAB INC 04.3500 12/08/2021	0.34%
COMM 2015-LC21 XA IO 00.9118 07/10/2048	0.33%
WELLS FARGO BANK NA 03.6250 10/22/2021	0.33%
WELLS FARGO & COMPANY 03.7500 01/24/2024	0.33%
ANZ NEW ZEALAND INTL P/P 144A 03.5864 01/25/2022	0.33%

Putnam Short Duration Bond Fund

As of 5/31/2019

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Security Description	Percent of Portfolio
NEWFIELD EXPLORATION CO 05.6250 07/01/2024	0.33%
MERCK & CO INC 02.9000 03/07/2024	0.33%
BANK OF AMERICA CORP 02.8810 04/24/2023	0.33%
BP CAPITAL MARKETS PLC USD 03.5610 11/01/2021	0.33%
VERIZON COMMUNICATIONS 03.1250 03/16/2022	0.32%
SIEMENS FINANCIERING P/P 144A 02.2000 03/16/2020	0.32%
EMIR 2019-1 M1B 04.2044 04/25/2029	0.32%
MASSMUTUAL GLOBAL P/P 144A 02.5000 10/17/2022	0.32%
GOLDMAN SACHS GROUP INC 02.8760 10/31/2022	0.32%
BOSTON SCIENTIFIC CORP 10114BSX6 DCP 05/31/2019	0.32%
UDR INC 90352QT31 DCP 06/03/2019	0.32%
WRKCO INC 92940YT54 DCP 06/05/2019	0.32%
WESTAR ENERGY INC 95709XTA9 DCP 06/10/2019	0.32%
FMC TECHNOLOGIES INC 3024X3TT1 DCP 06/27/2019	0.32%
ROGERS COMMUNICATIONS INC 77511MUG4 DCP 07/16/2019	0.31%
NEXTERA ENERGY CAPITAL HOLDIN 65339NUN2 DCP 07/22/2019	0.31%
TRANSCANADA PIPELINES LTD 89355QUP9 DCP 07/23/2019	0.31%
SOUTHERN CO 02.3500 07/01/2021	0.31%
HMIR 2018-1 M1 P/P 144A 03.8300 10/25/2028	0.31%
IHS MARKIT LTD P/P 144A 05.0000 11/01/2022	0.31%
RCO 2018-1 A1 P/P 144A 04.0000 05/25/2023	0.30%
VERUS 2019-1 A1 03.7300 02/25/2059	0.30%
AOMT 2019-1 A3 04.1240 11/25/2048	0.29%
FASST 2018-HB1 M2 P/P 144A 04.0869 09/25/2028	0.29%
OBX 2018-EXP1 1A3 04.0000 04/25/2048	0.29%
FFML 2006-FF15 A5 02.5644 11/25/2036	0.29%
CSMC 2016-NXSR XA IO 00.9354 12/15/2049	0.27%
ELANCO ANIMAL HEALTH P/P 03.9120 08/27/2021	0.27%
FISERV INC. 03.8000 10/01/2023	0.27%
CF INDUSTRIES INC 03.4500 06/01/2023	0.27%
COX COMM INC P/P 144A 03.2500 12/15/2022	0.27%
STACR 2015-DNA3 M2 05.2544 04/25/2028	0.26%
ECOLAB INC 02.2500 01/12/2020	0.26%
AMERICAN ELECTRIC POWER 03.6500 12/01/2021	0.26%
CISCO SYSTEMS INC 02.6000 02/28/2023	0.26%
JPMORGAN CHASE & CO 02.2500 01/23/2020	0.26%
BRDCOM CRP / FIN 03.0000 01/15/2022	0.26%
CHARTER COMM OPT LLC/CAP 04.2290 02/01/2024	0.26%
JPMCC 2010-C2 D P/P 144A 05.7856 11/15/2043	0.25%
ROYAL BANK OF CANADA USD 03.7000 10/05/2023	0.25%
GLENCORE FUNDING LLC P/P 144A 04.6250 04/29/2024	0.25%

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Security Description	Percent of Portfolio
CAS 2014-C03 2M2 05.3044 07/25/2024	0.25%
BSCMS 2006-T22 E P/P 144A 05.9193 04/12/2038	0.25%
PENSKE TRUCK LEASING P/P 144A 03.6500 07/29/2021	0.24%
GSMS 2011-GC5 B P/P 144A 05.5567 08/10/2044	0.24%
BECTON DICKINSON AND CO 02.8940 06/06/2022	0.24%
DUPONT DE NEMOURS INC 03.7660 11/15/2020	0.24%
VERIZON COMMUNICATIONS 03.0734 05/22/2020	0.24%
AMERICAN TRANS SYS P/P 144A 05.2500 01/15/2022	0.24%
GSMS 2014-GC24 XA IO 00.8897 09/10/2047	0.24%
GSMS 2010-C1 D P/P 144A 06.1971 08/10/2043	0.23%
GSMS 2015-GC30 XA IO 00.9802 05/10/2050	0.23%
GEORGIA-PACIFIC LLC P/P 144A 05.4000 11/01/2020	0.23%
CREDIT SUISSE NEW YORK 05.4000 01/14/2020	0.23%
DRMT 2017-3A A1 02.5770 10/25/2047	0.23%
ZOETIS INC 03.4500 11/13/2020	0.22%
AIR LEASE CORP 03.5000 01/15/2022	0.22%
WELLS FARGO & COMPANY 02.6000 07/22/2020	0.22%
MOODY'S CORPORATION 02.7500 12/15/2021	0.22%
LENNAR CORP 04.5000 04/30/2024	0.22%
BANK OF AMERICA CORP 02.9993 06/25/2022	0.22%
CITIGROUP INC 03.5403 04/25/2022	0.22%
HOF 2018-2 A2 04.1370 11/25/2058	0.22%
ELANCO ANIMAL HEALTH 04.2720 08/28/2023	0.22%
AMAZON.COM INC. 02.5000 11/29/2022	0.22%
WFRBS 2013-C16 AS 04.6680 09/15/2046	0.21%
US BANCORP 02.9500 07/15/2022	0.21%
US BANK NA CINCINNATI 03.1500 04/26/2021	0.21%
STACR 2015-DNA2 M3 06.3044 12/25/2027	0.20%
GSMS 2011-GC5 C P/P 144A 05.5567 08/10/2044	0.20%
CITIGROUP INC. 03.5000 05/15/2023	0.20%
STACR 2014-DN1 M2 04.6044 02/25/2024	0.20%
MSRR 2015-R4 CB1 03.2533 08/26/2047	0.20%
CIGNA CORP P/P 144A 03.7500 07/15/2023	0.20%
VERUS SECURITIZATION TRUST 03.6350 06/01/2058	0.20%
MSRR 2014-R8 2A 02.6366 06/26/2047	0.19%
INTL FLAVOR & FRAGRANCES 03.4000 09/25/2020	0.19%
WFRBS 2011-C4 D P/P 144A 05.3968 06/15/2044	0.19%
GFMT 2018-2 A41 04.5000 10/25/2058	0.18%
DRMT 2018-2A A1 03.4790 04/25/2058	0.18%
STACR 2015-DNA3 M3 07.1044 04/25/2028	0.18%
COMMONWEALTH BK AUST P/P 144A 02.2000 11/09/2020	0.18%

Security Detail

Security Description	Percent of Portfolio
VOLT 2017-NP11 A1 P/P 144A 03.3750 10/25/2047	0.18%
MSBAM 2013-C7 XA IO 01.4872 02/15/2046	0.18%
MET LIFE GLOB FUND P/P 144A 03.0000 01/10/2023	0.18%
MSBAM 2015-C26 XA IO 01.1793 10/15/2048	0.17%
MICROCHIP TECH INC 04.3330 06/01/2023	0.17%
DIGITAL REALTY TRUST LP 04.7500 10/01/2025	0.17%
AT&T INC 04.4500 04/01/2024	0.17%
MWST 2019-1 A 03.2044 06/25/2052	0.17%
CHARTER COMM OPT LLC/CAP 04.5000 02/01/2024	0.17%
CAS 2018-C04 2M1 03.1544 12/25/2030	0.17%
WFRBS 2014-C22 XA IO 00.9737 09/15/2057	0.17%
BANK OF MONTREAL USD 03.1000 07/13/2020	0.17%
ZOETIS INC 03.2500 08/20/2021	0.17%
MARSH & MCLENNAN COS INC 03.5000 12/29/2020	0.16%
GSMS 2010-C1 B P/P 144A 05.1480 08/10/2043	0.16%
SPRINT SPECTRUM P/P 144A 03.3600 09/20/2021	0.16%
ROYAL BANK OF CANADA USD 02.1250 03/02/2020	0.16%
CBS CORP 02.9000 06/01/2023	0.16%
CAS 2015-C04 2M2 07.9544 04/25/2028	0.16%
MARSH & MCLENNAN COS INC 02.7500 01/30/2022	0.16%
DIGITAL DELTA HLDG 03.4000 10/01/2020	0.16%
JPMORGAN CHASE & CO 03.0120 06/18/2022	0.16%
ROCKWELL COLLINS INC 01.9500 07/15/2019	0.16%
HOF 2018-1 A1 03.7800 06/25/2048	0.16%
CELANESE US HOLDINGS LLC 04.6250 11/15/2022	0.16%
CITIZENS FIN GRP P/P 144A 04.1500 09/28/2022	0.16%
FORD MOTOR CREDIT COMPANY LLC 03.4835 10/12/2021	0.16%
TEVA PHARMA FIN IV LLC 02.2500 03/18/2020	0.16%
COLT 2019-1 A3 04.0880 03/25/2049	0.16%
GSMS 2011-GC3 C P/P 144A 05.8247 03/10/2044	0.15%
COMM 2013-LC6 AM 03.2820 01/10/2046	0.15%
CBS CORP 03.3750 03/01/2022	0.15%
VOLT 2017-NPL9 A1 P/P 144A 03.1250 09/25/2047	0.14%
IHS MARKIT LTD USD 03.6250 05/01/2024	0.14%
WFCM 2013-LC12 C 04.4208 07/15/2046	0.14%
STACR 2015-HQ2 M2 04.3544 05/25/2025	0.14%
CELANESE US HOLDINGS LLC 03.5000 05/08/2024	0.14%
BMIR 2018-3A M1A P/P 144A 03.6044 10/25/2027	0.14%
BECTON DICKINSON AND COMPANY 03.1250 11/08/2021	0.14%
WFCM 2013-LC12 D P/P 144A 04.4208 07/15/2046	0.14%
COMM 2014-LC15 XA IO 01.2723 04/10/2047	0.14%

## Security Detail

Security Description	Percent of Portfolio
SVENSKA HANDELSBANKEN AB USD 01.9500 09/08/2020	0.14%
BNP PARIBAS USD 05.0000 01/15/2021	0.14%
AUTONATION INC. 05.5000 02/01/2020	0.13%
CITIGROUP INC 02.6500 10/26/2020	0.13%
JPMCC 2012-C6 E P/P 144A 05.3202 05/15/2045	0.13%
BANQUE FED CRED MUTU P/P 144A 02.2000 07/20/2020	0.13%
AVIATION CAPITAL GRP P/P 144A 03.4703 06/01/2021	0.13%
CSAIL 2015-C1 XA IO 01.0389 04/15/2050	0.13%
MANUF & TRADERS TRUST CO 02.0500 08/17/2020	0.13%
CD 2016-CD1 XA IO 01.5518 08/10/2049	0.13%
NRG P/P 144A 03.7500 06/15/2024	0.13%
OMIR 2018-1A M1 03.9544 07/25/2028	0.13%
GSMS 2013-GC10 XA IO 01.6567 02/10/2046	0.12%
JPMBB 2015-C31 XA IO 01.0843 08/15/2048	0.12%
GSMS 2014-GC18 C 05.1566 01/10/2047	0.12%
CIT GROUP INC. 05.2500 03/07/2025	0.12%
INTERPUBLIC GROUP COS 03.7500 10/01/2021	0.12%
WALGREENS BOOTS ALLIANCE 03.3000 11/18/2021	0.12%
NRZT 2018-4A A1M 03.3044 01/25/2048	0.12%
AES CORP/THE 04.5000 03/15/2023	0.12%
CSMC 2018-RPL7 A1 04.0000 08/26/2058	0.12%
JPMBB 2013-C14 C 04.7134 08/15/2046	0.12%
STEEL DYNAMICS INC 05.5000 10/01/2024	0.12%
BANK OF AMERICA CORP 02.1510 11/09/2020	0.12%
WFCM 2012-LC5 AS 03.5390 10/15/2045	0.11%
COMM 2012-LC4 C 05.7227 12/10/2044	0.11%
EMIR 2018-1 M1 04.1044 11/25/2028	0.11%
EQUINIX INC 05.8750 01/15/2026	0.11%
DIAMOND 1 FIN/DIAMON P/P 144A 07.1250 06/15/2024	0.11%
COMM 2012-CR1 AM 03.9120 05/15/2045	0.11%
WILLIAMS COMPANIES INC 04.3000 03/04/2024	0.11%
BOARDWALK PIPELINES LLC 05.7500 09/15/2019	0.11%
STACR 2014-HQ2 M3 06.1544 09/25/2024	0.11%
SERVICE CORP INTL 05.3750 05/15/2024	0.11%
SIRIUS XM RADIO INC P/P 144A 06.0000 07/15/2024	0.11%
LAMB WESTON HOLDINGS P/P 144A 04.6250 11/01/2024	0.11%
BMW US CAPITAL LLC P/P 144A 02.0000 04/11/2021	0.11%
CCO HLDGS LLC/CAP CO P/P 144A 05.8750 04/01/2024	0.11%
CROWN CASTLE INTL CORP 03.4000 02/15/2021	0.11%
KINDER MORGAN ENER PART 03.5000 03/01/2021	0.11%
BNP PARIBAS P/P 144A 02.9500 05/23/2022	0.11%

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Security Description	Percent of Portfolio
WFCM 2016-BNK1 XA IO 01.9156 08/15/2049	0.11%
APPLE INC 02.1000 09/12/2022	0.11%
AVIATION CAPITAL GRP P/P 144A 03.2528 07/30/2021	0.10%
EMERA US FINANCE LP 02.7000 06/15/2021	0.10%
ASHTREAD CAPITAL INC P/P 144A 05.2500 08/01/2026	0.10%
MITSUBISHI UFJ FIN GRP USD 03.5350 07/26/2021	0.10%
JPMCC 2016-JP2 XA IO 01.9866 08/15/2049	0.10%
WFRBS 2011-C2 D P/P 144A 05.8388 02/15/2044	0.10%
ENERGY TRANSFER OPERA 05.8750 01/15/2024	0.10%
CAS 2015-C02 2M2 06.4044 05/25/2025	0.10%
CHENIERE CORP CHRIST 07.0000 06/30/2024	0.10%
PENNSYLVANIA ELECTRIC CO 05.2000 04/01/2020	0.10%
NMRR 2015-8R 4A1 04.4811 11/25/2047	0.10%
GALTON FUNDING MORTGAGE TRUST 03.5000 11/25/2057	0.10%
WFRBS 2011-C5 C P/P 144A 05.8582 11/15/2044	0.10%
COMM 2014-CR17 C 04.9513 05/10/2047	0.10%
HILTON WORLDWIDE FIN LLC 04.6250 04/01/2025	0.09%
CENTENE ESCROW I CO P/P 144A 05.3750 06/01/2026	0.09%
CIT GROUP INC 05.0000 08/01/2023	0.09%
GSMS 2014-GC22 C 04.8475 06/10/2047	0.09%
T-MOBILE USA INC 05.1250 04/15/2025	0.09%
UBS AG LONDON P/P 144A 02.2000 06/08/2020	0.09%
GSMS 2016-GS2 XA 01.6613 03/10/2026	0.09%
WR GRACE & CO-CONN P/P 144A 05.6250 10/01/2024	0.09%
CAS 2015-C01 2M2 06.9544 02/25/2025	0.09%
INTERNATIONAL PAPER CO 04.7500 02/15/2022	0.09%
UBSCM 2017-C7 XA IO 01.2173 12/15/2050	0.09%
OMIR 2017-1A M2 P/P 144A 06.4044 04/25/2027	0.09%
TPAT 2018-SL1 A P/P 144A 03.0044 01/25/2046	0.09%
HCA INC 05.8750 03/15/2022	0.09%
BANK 2017-BNK9 XA IO 00.9569 11/15/2054	0.09%
MSBAM 2012-C5 AS 03.7920 08/15/2045	0.08%
CITIGROUP INC 04.5000 01/14/2022	0.08%
WFRBS 2013-C18 AS 04.3870 12/15/2046	0.08%
RBIT 2018-1 M3 P/P 144A 04.4475 11/25/2028	0.08%
METLIFE INC. 04.7500 02/08/2021	0.08%
VIDEOTRON LTD USD 05.0000 07/15/2022	0.08%
EQT CORP 03.0889 10/01/2020	0.08%
UNITED RENTALS NORTH AM 04.6250 07/15/2023	0.08%
COMM 2010-C1 D P/P 144A 06.2870 07/10/2046	0.08%
UBSBB 2012-C2 XA IO P/P 144A 01.4742 05/10/2063	0.08%

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Security Description	Percent of Portfolio
JPMCC 2012-C6 AS 04.1166 05/15/2045	0.08%
DUKE ENERGY OHIO INC 03.8000 09/01/2023	0.08%
SHIRE ACQ INV IRELAND DA USD 01.9000 09/23/2019	0.08%
SAMI 2007-AR7 1A1 03.2544 05/25/2047	0.08%
AOMT 2017-1 A1 02.8100 01/25/2047	0.08%
COMMONWEALTH BK AUST P/P 144A 01.7500 11/07/2019	0.08%
UBSC 2011-C1 AS P/P 144A 05.1540 01/10/2045	0.08%
CAS 2019-R02 1M1 03.2544 08/25/2031	0.08%
BANK OF MONTREAL USD 03.1000 04/13/2021	0.08%
BSCMS 2007-T26 AJ 05.5660 01/12/2045	0.08%
HUNTSMAN INTERNATIONAL LLC 05.1250 11/15/2022	0.08%
CAS 2016-C03 2M2 08.3044 10/25/2028	0.08%
PROTECTIVE LIFE GLO P/P 144A 02.2620 04/08/2020	0.08%
GCAT 2018-2 A1 P/P 144A 04.0900 06/26/2023	0.07%
FOX CORP P/P 144A 04.0300 01/25/2024	0.07%
COLT 2018-2 A1 03.4700 07/27/2048	0.07%
GOLDMAN SACHS GROUP INC 02.6000 12/27/2020	0.07%
AIG GLOBAL FUNDING P/P 144A 02.1500 07/02/2020	0.07%
JPMCC 2005-CB11 C 05.7434 08/12/2037	0.07%
BANK OF AMERICA CORP 02.3280 10/01/2021	0.07%
CONSOLIDATED EDISON INC 02.0000 03/15/2020	0.07%
WFRBS 2013-C11 AS 03.3110 03/15/2045	0.07%
WASTE MANAGEMENT INC. 04.7500 06/30/2020	0.07%
INTL FLAVOR & FRAGRANCES 03.2000 05/01/2023	0.07%
CSMC 2012-4R 7A2 04.2582 01/27/2036	0.07%
WFRBS 2013-C12 AS 03.5600 03/15/2048	0.06%
TREASURY BILL 00.0000 07/18/2019	0.06%
BSCMS 2006-PW11 B P/P 144A 05.8095 03/11/2039	0.06%
WFRBS 2013-UBS1 AS 04.3060 03/15/2046	0.06%
WFCM 2016-C37 XA IO 01.1494 12/15/2049	0.06%
TECK RESOURCES LIMITED USD 03.7500 02/01/2023	0.06%
BP CAPITAL MARKETS PLC USD 01.7680 09/19/2019	0.06%
PNC BANK NA 02.0000 05/19/2020	0.06%
BMIR 2017-1 M1 P/P 144A 04.1044 10/25/2027	0.05%
TREASURY BILL 00.0000 06/20/2019	0.05%
CSMC 2008-C1 AJ P/P 144A 05.9967 02/15/2041	0.05%
CGCMT 2014-GC21 AS 04.0260 05/10/2047	0.05%
GEPMC 2005-C1 D 04.5612 06/10/2048	0.05%
BMIR 2018-2A M1B P/P 144A 03.7544 08/25/2028	0.05%
UBSBB 2012-C3 C P/P 144A 05.1984 08/10/2049	0.05%
JPMBB 2014-C22 XA IO 01.0097 09/15/2047	0.05%



Security Detail

Security Description	Percent of Portfolio
CMLTI 2005-2 1A2A 04.9214 05/25/2035	0.05%
CFCRE 2011-C2 D P/P 144A 05.9393 12/15/2047	0.05%
MSBAM 2014-C17 XA IO 01.2783 08/15/2047	0.05%
MSC 2005-T19 D 05.2890 06/12/2047	0.05%
MSBAM 2013-C7 XB IO P/P 144A 00.4164 02/15/2046	0.04%
STAR 2018-IMC1 A1 03.7930 03/25/2048	0.04%
WFCM 2015-C27 XA IO 01.0451 02/15/2048	0.04%
WFCM 2015-LC20 XB IO 00.6249 04/15/2050	0.04%
UBSBB 2012-C2 D P/P 144A 05.0481 05/10/2063	0.04%
MACQUARIE GROUP LTD P/P 144A 07.6250 08/13/2019	0.04%
JPMCC 2013-C10 XA IO 01.1303 12/15/2047	0.04%
WFRBS 2012-C10 C 04.5214 12/15/2045	0.04%
NBCUNIVERSAL MEDIA LLC 05.1500 04/30/2020	0.04%
JPMBB 2013-C17 AS 04.4584 01/15/2047	0.04%
GSA 2006-8 2A2 02.5844 05/25/2036	0.04%
MSC 2012-C4 C P/P 144A 05.6003 03/15/2045	0.04%
JPMORGAN CHASE & CO. 03.8750 09/10/2024	0.04%
STACR 2014-HQ3 M3 07.1544 10/25/2024	0.04%
BUMT 2005-1 1A1 02.7044 09/25/2045	0.03%
COMM 2013-LC13 XA IO 01.3334 08/10/2046	0.03%
COMM 2014-CR17 XA IO 01.1511 05/10/2047	0.03%
ROYAL BK SCOTLND GRP PLC USD 07.5000 12/29/2049	0.03%
COMM 2014-CR14 XA IO 00.7677 02/10/2047	0.03%
PPSI 2004-WCW2 M3 03.4544 10/25/2034	0.03%
MWST 2018-W1 A 03.2544 11/25/2051	0.03%
GSMS 2013-GC12 XA IO 01.5614 06/10/2046	0.03%
JPMCC 2012-LC9 D P/P 144A 04.5291 12/15/2047	0.03%
CWHL 2005-3 1A1 03.0244 04/25/2035	0.02%
FNR 2011-4 CS 08.0912 05/25/2040	0.02%
TREASURY BILL 00.0000 08/08/2019	0.02%
STACR 2016-DNA1 M2 05.3044 07/25/2028	0.02%
CAS 2015-C04 1M2 08.1044 04/25/2028	0.02%
TREASURY BILL 00.0000 06/06/2019	0.02%
LBUBS 2006-C6 AJ 05.4520 09/15/2039	0.02%
AOMT 2017-2 A1 02.4780 07/25/2047	0.02%
TREASURY BILL 00.0000 06/13/2019	0.02%
FNR 2005-75 GS 13.0369 08/25/2035	0.02%
FNR 2003-43 YA 04.0000 03/25/2033	0.02%
COLT 2018-1 A1 02.9300 02/25/2048	0.02%
MLMI 2005-A2 A2 04.4525 02/25/2035	0.02%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CS	0.01%

## Security Detail

Security Description	Percent of Portfolio
SASC 2006-AM1 A4 02.5644 04/25/2036	0.01%
BMW US CAPITAL LLC P/P 144A 03.0353 08/13/2021	0.01%
GNR 2010-151 KO PO 00.0000 06/16/2037	0.01%
MSC 2012-C4 XA IO P/P 144A 02.2592 03/15/2045	0.01%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 GS	0.01%
WFRBS 2011-C4 E P/P 144A 05.3968 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%
MARSH & MCLENNAN COS INC 03.5189 12/29/2021	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%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CS	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%
FHR 2976 LC 15.6411 05/15/2035	0.00%
TREASURY BILL 00.0000 07/16/2019	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
GNR 2009-32 AB 04.0000 05/16/2039	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
CAS 2015-C03 2M2 07.4044 07/25/2025	0.00%
FNW 1998-W2 X IO 00.6417 06/25/2028	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.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 CG	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%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
FNR 2005-68 PC 05.5000 07/25/2035	0.00%
CAS 2016-C05 2M1 03.7798 01/25/2029	0.00%
FHR 3609 LK 02.0000 12/15/2024	0.00%
MLCFC 2006-4 XC IO P/P 144A 00.7645 12/12/2049	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%
FNR 2010-155 A 03.5000 09/25/2025	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%
CSFB 2003-C3 AX IO P/P 144A 02.2137 05/15/2038	0.00%
FNW 1998-W5 X IO 00.7883 07/25/2028	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%

## Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
FSPC T-48 AIO2 IO 00.2120 07/25/2033	0.00%
FSPC T-59 1AX IO 00.2797 10/25/2043	0.00%
FSPC T-8 A9 IO 00.4243 11/15/2028	0.00%
GSMPS 1999-2 IO IO 00.8396 09/19/2027	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
BACM 2007-1 XW IO 00.4020 01/15/2049	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 00.4815 02/15/2040	0.00%
MLMT 2005-MCP1 XC IO P/P 144A 00.0012 06/12/2043	0.00%
WBCMT 2006-C29 IO IO 00.4775 11/15/2048	0.00%
WBCMT 2007-C31 IO IO P/P 144A 00.0000 04/15/2047	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.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 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 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 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.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.A.7 2047-01-17 200.0 01/17/2047 MS	0.00%
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.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 ML	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	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 CS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	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 MS	0.00%

## Security Detail

Security Description	Percent of Portfolio
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.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.BB.7 2047-01-17 500.0 01/17/2047 CG	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.BB.6 2063-05-11 500.0 05/11/2063 CG	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.00%
2.50 R ISWP FWD US0003M P 06/19/2024	-0.42%

