

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FANNIE MAE REMICS	31398RCS2	Agency CMO	61	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	24	5/25/2022	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	479,547	10/25/2031	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	50,106	3/25/2033	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	237,000	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	5,452	2/25/2038	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	7,374	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	44,157	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	474,943	8/25/2040	0.00%
FREDDIE MAC GOLD POOL	3132A6E41	Agency CMO	6	5/1/2021	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	26,303	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	33,996	7/15/2034	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	10,985	5/15/2037	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	37,381	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	104,103	6/15/2037	0.00%
GNMA	38374UBP5	Agency CMO	10,450	5/16/2039	0.00%
FANNIE MAE POOL	3138EBZ4	Agency pass-through	2,469	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency pass-through	181	11/1/2023	0.00%
ARABELLA FINANCE LLC	03846XJR1	Asset-backed commercial paper	12,210,000	9/25/2020	0.07%
ARABELLA FINANCE LLC	03846XK57	Asset-backed commercial paper	19,000,000	10/5/2020	0.11%
ARABELLA FINANCE LLC	03846XK65	Asset-backed commercial paper	24,500,000	10/6/2020	0.15%
ARABELLA FINANCE LLC	03846XKD0	Asset-backed commercial paper	8,200,000	10/13/2020	0.05%
ARABELLA FINANCE LLC	03846XKK4	Asset-backed commercial paper	29,450,000	10/19/2020	0.17%
ARABELLA FINANCE LLC	03846XL23	Asset-backed commercial paper	13,530,000	11/2/2020	0.08%
ARABELLA FINANCE LLC	03846XM14	Asset-backed commercial paper	31,500,000	12/1/2020	0.19%
1SHARPE MORTGAGE TRUST 2020-1	68257LAA8	Asset-backed securities	36,163,000	7/25/2024	0.21%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JMJ3	Asset-backed securities	58,000,000	4/15/2025	0.36%
BA CREDIT CARD TRUST	05522RCY2	Asset-backed securities	17,690,000	7/17/2023	0.11%
BANK OF THE WEST AUTO TRUST 2019-1	065606AC9	Asset-backed securities	18,171,000	4/15/2024	0.11%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFLO	Asset-backed securities	14,850,000	1/15/2025	0.09%
CARMAX AUTO OWNER TRUST 2019-3	14315PAD7	Asset-backed securities	15,300,000	8/15/2024	0.09%
CARMAX AUTO OWNER TRUST 2020-3	14315FAD9	Asset-backed securities	19,000,000	3/17/2025	0.11%
FORD CREDIT AUTO OWNER TRUST 2019-C	34531KAC6	Asset-backed securities	18,054,250	7/15/2022	0.11%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFZ2	Asset-backed securities	5,600,000	5/15/2023	0.03%
GOLDEN CREDIT CARD TRUST	380881EX6	Asset-backed securities	7,355,000	12/15/2022	0.04%
GOLDEN CREDIT CARD TRUST	380881ER9	Asset-backed securities	1,250,000	10/15/2025	0.01%
HONDA AUTO RECEIVABLES 2020-2 OWNER TRUST	43813DAC2	Asset-backed securities	12,500,000	7/15/2024	0.07%
MELLO WAREHOUSE SECURITIZATION TRUST 2018-1	585492AA9	Asset-backed securities	13,368,667	11/25/2051	0.08%
MELLO WAREHOUSE SECURITIZATION TRUST 2019-1	585503AA3	Asset-backed securities	21,799,000	6/25/2052	0.13%
MERCEDES-BENZ AUTO RECEIVABLES TRUST 2019-1	58769TAD7	Asset-backed securities	34,000,000	3/15/2024	0.21%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST SERIES 2020-2	61916BAU4	Asset-backed securities	30,000,000	5/29/2022	0.18%

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MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST SERIES 2020-4	61916BAY6	Asset-backed securities	19,594,000	4/23/2023	0.12%
NISSAN AUTO RECEIVABLES 2019-B OWNER TRUST	65479HAC1	Asset-backed securities	25,000,000	11/15/2023	0.15%
NISSAN AUTO RECEIVABLES 2019-C OWNER TRUST	65479JAD5	Asset-backed securities	20,500,000	7/15/2024	0.12%
SANTANDER CONSUMER AUTO RECEIVABLES TRUST 2020-B	802830AD1	Asset-backed securities	14,400,000	2/15/2023	0.09%
SANTANDER CONSUMER AUTO RECEIVABLES TRUST 2020-B	802830AK5	Asset-backed securities	8,925,000	4/15/2025	0.05%
STATION PLACE SECURITIZATION TRUST SERIES 2020-6	85775EAA1	Asset-backed securities	39,975,000	9/7/2021	0.24%
STATION PLACE SECURITIZATION TRUST SERIES 2020-WL1	85771KAA1	Asset-backed securities	38,593,000	6/25/2051	0.23%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	1,870,913	1/25/2046	0.01%
TOYOTA AUTO RECEIVABLES 2020-B OWNER TRUST	89239RAC0	Asset-backed securities	35,000,000	8/15/2024	0.21%
VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2020-1	92868JAD8	Asset-backed securities	10,000,000	11/20/2024	0.06%
BANK OF MONTREAL/CHICAGO IL	06367BHD4	Certificate of deposit	29,500,000	3/2/2021	0.17%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606B5L6	Certificate of deposit	80,000,000	9/30/2020	0.47%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606B5R3	Certificate of deposit	38,000,000	10/9/2020	0.23%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606C7B4	Certificate of deposit	24,250,000	3/3/2021	0.14%
CREDIT SUISSE AG/NEW YORK NY	22549LU86	Certificate of deposit	46,000,000	1/15/2021	0.27%
GOLDMAN SACHS BANK USA/NEW YORK NY	40054PBN4	Certificate of deposit	36,000,000	12/10/2020	0.21%
MORGAN STANLEY BANK NA	61690UUV0	Certificate of deposit	47,000,000	12/2/2021	0.28%
NATIXIS SA/NEW YORK NY	63873N2C4	Certificate of deposit	51,250,000	12/11/2020	0.30%
NORDEA BANK ABP/NEW YORK NY	65558TOC2	Certificate of deposit	35,000,000	2/12/2021	0.21%
NORDEA BANK ABP/NEW YORK NY	65558TEF8	Certificate of deposit	28,000,000	2/12/2021	0.17%
NORDEA BANK ABP/NEW YORK NY	65558TQJ7	Certificate of deposit	57,000,000	11/19/2021	0.34%
RABOBANK NEDERLAND NV NY	21684L3W0	Certificate of deposit	32,500,000	6/17/2021	0.19%
RABOBANK NEDERLAND NV NY	21684L5B4	Certificate of deposit	28,500,000	9/24/2021	0.17%
STANDARD CHARTERED BANK/NEW YORK	85325T4J1	Certificate of deposit	52,000,000	11/6/2020	0.31%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BZV6	Certificate of deposit	28,000,000	5/13/2021	0.17%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BG39	Certificate of deposit	27,900,000	7/12/2021	0.17%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565B6D8	Certificate of deposit	38,000,000	11/5/2021	0.23%
SVENSKA HANDELSBANKEN/NEW YORK NY	86959RET3	Certificate of deposit	47,000,000	1/6/2022	0.28%
ALBEMARLE CORP	01265QJ27	Commercial paper	23,500,000	9/2/2020	0.14%
ALBEMARLE CORP	01265QJ92	Commercial paper	10,250,000	9/9/2020	0.06%
ALBEMARLE CORP	01265QJQ4	Commercial paper	9,500,000	9/24/2020	0.06%
ALBEMARLE CORP	01265QN55	Commercial paper	35,000,000	1/5/2021	0.21%
ALBEMARLE CORP	01265QN63	Commercial paper	21,500,000	1/6/2021	0.13%
ALBEMARLE CORP	01265QNM8	Commercial paper	33,000,000	1/21/2021	0.20%
ALBEMARLE CORP	01265QNN6	Commercial paper	14,000,000	1/22/2021	0.08%
ALEXANDRIA REAL ESTATE EQUITIES INC	01527LJ22	Commercial paper	101,500,000	9/2/2020	0.60%
AMERICAN HONDA FINANCE CORP	02665JK58	Commercial paper	20,000,000	10/5/2020	0.12%
AMERICAN HONDA FINANCE CORP	02665JL40	Commercial paper	10,750,000	11/4/2020	0.06%
AMERICAN HONDA FINANCE CORP	02665JLK4	Commercial paper	9,000,000	11/19/2020	0.05%
AMERICAN HONDA FINANCE CORP	02665JLQ1	Commercial paper	32,000,000	11/24/2020	0.19%
BAKER HUGHES HOLDINGS LLC	05722EJ89	Commercial paper	51,750,000	9/8/2020	0.31%

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BAKER HUGHES HOLDINGS LLC	05722EJ97	Commercial paper	37,500,000	9/9/2020	0.22%
BAKER HUGHES HOLDINGS LLC	05722EJE6	Commercial paper	68,750,000	9/14/2020	0.41%
BANCO SANTANDER SA	05970RVG7	Commercial paper	15,250,000	8/16/2021	0.09%
BANCO SANTANDER SA	05970RVP7	Commercial paper	9,400,000	8/23/2021	0.06%
BASF SE	05526LJA6	Commercial paper	9,614,000	9/10/2020	0.06%
BASF SE	05526LJB4	Commercial paper	10,000,000	9/11/2020	0.06%
BASF SE	05526LJU2	Commercial paper	87,000,000	9/28/2020	0.52%
BASF SE	05526LJV0	Commercial paper	6,000,000	9/29/2020	0.04%
BP CAPITAL MARKETS PLC	05568TKM0	Commercial paper	25,000,000	10/21/2020	0.15%
BP CAPITAL MARKETS PLC	05568TL23	Commercial paper	28,500,000	11/2/2020	0.17%
CABOT CORP	12705WJ11	Commercial paper	25,500,000	9/1/2020	0.15%
CABOT CORP	12705WJ29	Commercial paper	60,750,000	9/2/2020	0.36%
CABOT CORP	12705WJA1	Commercial paper	42,250,000	9/10/2020	0.25%
CABOT CORP	12705WJW3	Commercial paper	36,500,000	9/30/2020	0.22%
CNH INDUSTRIAL CAPITAL LLC	18977GKL8	Commercial paper	23,500,000	10/20/2020	0.14%
CROWN CASTLE INTERNATIONAL CORP	22823PJ20	Commercial paper	9,250,000	9/2/2020	0.05%
CROWN CASTLE INTERNATIONAL CORP	22823PJF1	Commercial paper	55,500,000	9/15/2020	0.33%
DUPONT DE NEMOURS INC	26082MJ16	Commercial paper	8,500,000	9/1/2020	0.05%
DUPONT DE NEMOURS INC	26082MJA6	Commercial paper	9,500,000	9/10/2020	0.06%
DUPONT DE NEMOURS INC	26082MJE8	Commercial paper	9,500,000	9/14/2020	0.06%
EASTMAN CHEMICAL CO	27743JJ12	Commercial paper	17,000,000	9/1/2020	0.10%
EASTMAN CHEMICAL CO	27743JJ95	Commercial paper	10,000,000	9/9/2020	0.06%
EI DU PONT DE NEMOURS AND CO	2635J4M25	Commercial paper	15,000,000	12/2/2020	0.09%
ENBRIDGE US INC	29251UJ25	Commercial paper	44,000,000	9/2/2020	0.26%
ENBRIDGE US INC	29251UJ33	Commercial paper	9,500,000	9/3/2020	0.06%
ENBRIDGE US INC	29251UJB5	Commercial paper	20,000,000	9/11/2020	0.12%
ENBRIDGE US INC	29251UJM1	Commercial paper	48,000,000	9/21/2020	0.28%
ENBRIDGE US INC	29251UJR0	Commercial paper	25,000,000	9/25/2020	0.15%
ENGIE SA	29287AK58	Commercial paper	43,500,000	10/5/2020	0.26%
ENGIE SA	29287AK66	Commercial paper	28,500,000	10/6/2020	0.17%
ENGIE SA	29287AKN9	Commercial paper	17,750,000	10/22/2020	0.11%
ENGIE SA	29287AL57	Commercial paper	28,000,000	11/5/2020	0.17%
ENGIE SA	29287AL99	Commercial paper	34,000,000	11/9/2020	0.20%
ENI FINANCE USA INC	26876AKP7	Commercial paper	9,360,000	10/23/2020	0.06%
ENI FINANCE USA INC	26876AKS1	Commercial paper	9,500,000	10/26/2020	0.06%
ENI FINANCE USA INC	26876AKT9	Commercial paper	19,000,000	10/27/2020	0.11%
ENI FINANCE USA INC	26876AKV4	Commercial paper	9,500,000	10/29/2020	0.06%
ENI FINANCE USA INC	26876AL50	Commercial paper	18,750,000	11/5/2020	0.11%
ENI FINANCE USA INC	26876ALA9	Commercial paper	23,500,000	11/10/2020	0.14%
ENI FINANCE USA INC	26876ALJ0	Commercial paper	23,500,000	11/18/2020	0.14%
ENI FINANCE USA INC	26876ALO4	Commercial paper	23,500,000	11/24/2020	0.14%

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ENTERGY CORP	29366EJ23	Commercial paper	12,000,000	9/2/2020	0.07%
ENTERGY CORP	29366EJ31	Commercial paper	23,500,000	9/3/2020	0.14%
ENTERGY CORP	29366EJ80	Commercial paper	15,000,000	9/8/2020	0.09%
ENTERGY CORP	29366EJ98	Commercial paper	12,000,000	9/9/2020	0.07%
ENTERGY CORP	29366EK88	Commercial paper	13,000,000	10/8/2020	0.08%
ENTERGY CORP	29366EKS4	Commercial paper	9,500,000	10/26/2020	0.06%
ENTERGY CORP	29366ELH7	Commercial paper	52,750,000	11/17/2020	0.31%
ENTERGY CORP	29366EPP5	Commercial paper	25,000,000	2/23/2021	0.15%
ETP LEGACY LP	29277EJ13	Commercial paper	118,000,000	9/1/2020	0.70%
ETP LEGACY LP	29277EJ21	Commercial paper	47,000,000	9/2/2020	0.28%
FMC CORP	34410WJ11	Commercial paper	52,250,000	9/1/2020	0.31%
FMC CORP	34410WJE3	Commercial paper	47,000,000	9/14/2020	0.28%
FMC CORP	34410WJG8	Commercial paper	18,750,000	9/16/2020	0.11%
FMC CORP	34410WJJ2	Commercial paper	23,500,000	9/18/2020	0.14%
FMC CORP	34410WJP8	Commercial paper	23,500,000	9/23/2020	0.14%
GENERAL MOTORS FINANCIAL CO INC	37046TJ13	Commercial paper	58,500,000	9/1/2020	0.35%
GENERAL MOTORS FINANCIAL CO INC	37046TJ39	Commercial paper	28,000,000	9/3/2020	0.17%
GENERAL MOTORS FINANCIAL CO INC	37046TJ47	Commercial paper	9,500,000	9/4/2020	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046TJ96	Commercial paper	9,500,000	9/9/2020	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046TJB1	Commercial paper	8,500,000	9/11/2020	0.05%
GENERAL MOTORS FINANCIAL CO INC	37046TJH8	Commercial paper	31,500,000	9/17/2020	0.19%
GENERAL MOTORS FINANCIAL CO INC	37046TJV7	Commercial paper	19,500,000	9/29/2020	0.12%
GLAXOSMITHKLINE LLC	37737PJ15	Commercial paper	25,000,000	9/1/2020	0.15%
HSBC USA INC	40434PQ33	Commercial paper	47,000,000	3/3/2021	0.28%
HSBC USA INC	40434PON9	Commercial paper	44,700,000	3/22/2021	0.26%
HUMANA INC	44486HJF1	Commercial paper	19,750,000	9/15/2020	0.12%
HUMANA INC	44486HJG9	Commercial paper	28,000,000	9/16/2020	0.17%
HUMANA INC	44486HJH7	Commercial paper	9,500,000	9/17/2020	0.06%
HUMANA INC	44486HKE2	Commercial paper	32,000,000	10/14/2020	0.19%
HUMANA INC	44486HKL6	Commercial paper	19,750,000	10/20/2020	0.12%
HUMANA INC	44486HKN2	Commercial paper	17,750,000	10/22/2020	0.11%
HUMANA INC	44486HKS1	Commercial paper	16,500,000	10/26/2020	0.10%
HYUNDAI CAPITAL AMERICA	44890MJH6	Commercial paper	27,515,000	9/17/2020	0.16%
HYUNDAI CAPITAL AMERICA	44890MJN3	Commercial paper	80,137,000	9/22/2020	0.47%
HYUNDAI CAPITAL AMERICA	44890MJP8	Commercial paper	25,000,000	9/23/2020	0.15%
HYUNDAI CAPITAL AMERICA	44890MK19	Commercial paper	21,250,000	10/1/2020	0.13%
INTERCONTINENTAL EXCHANGE INC	45856WKT5	Commercial paper	51,750,000	10/27/2020	0.31%
INTERCONTINENTAL EXCHANGE INC	45856WKU2	Commercial paper	23,500,000	10/28/2020	0.14%
INTERCONTINENTAL EXCHANGE INC	45856WLD9	Commercial paper	33,000,000	11/13/2020	0.20%
INTESA SANPAOLO FUNDING LLC	4611K0JM0	Commercial paper	75,000,000	9/21/2020	0.44%
INTESA SANPAOLO FUNDING LLC	4611K0JU2	Commercial paper	47,250,000	9/28/2020	0.28%

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INTESA SANPAOLO FUNDING LLC	4611K0MM6	Commercial paper	23,500,000	12/21/2020	0.14%
KEURIG DR PEPPER INC	49271JJP3	Commercial paper	34,350,000	9/23/2020	0.20%
LVMH MOET HENNESSY LOUIS VUITTON INC	50244LN42	Commercial paper	71,500,000	1/4/2021	0.42%
MARRIOTT INTERNATIONAL INC/MD	57163TJ42	Commercial paper	23,500,000	9/4/2020	0.14%
MYLAN INC	62852LJ11	Commercial paper	17,225,000	9/1/2020	0.10%
NOBLE ENERGY INC	65505LJ15	Commercial paper	35,300,000	9/1/2020	0.21%
NOBLE ENERGY INC	65505LJ31	Commercial paper	46,500,000	9/3/2020	0.28%
NOBLE ENERGY INC	65505LJ80	Commercial paper	43,250,000	9/8/2020	0.26%
NUTRIEN LTD	67077UJG6	Commercial paper	23,500,000	9/16/2020	0.14%
NUTRIEN LTD	67077UK17	Commercial paper	23,500,000	10/1/2020	0.14%
NUTRIEN LTD	67077UK58	Commercial paper	15,000,000	10/5/2020	0.09%
PLAINS ALL AMERICAN PIPELINE LP	72650WJ28	Commercial paper	56,500,000	9/2/2020	0.33%
PLAINS ALL AMERICAN PIPELINE LP	72650WJ36	Commercial paper	89,500,000	9/3/2020	0.53%
PLAINS ALL AMERICAN PIPELINE LP	72650WJ85	Commercial paper	19,000,000	9/8/2020	0.11%
SCHLUMBERGER HOLDINGS CORP	80686DJE5	Commercial paper	23,750,000	9/14/2020	0.14%
SCHLUMBERGER HOLDINGS CORP	80686DKK9	Commercial paper	21,750,000	10/19/2020	0.13%
SCHLUMBERGER HOLDINGS CORP	80686DKM5	Commercial paper	4,300,000	10/21/2020	0.03%
SCHLUMBERGER HOLDINGS CORP	80686DL28	Commercial paper	30,000,000	11/2/2020	0.18%
SCHLUMBERGER HOLDINGS CORP	80686DLP7	Commercial paper	43,000,000	11/23/2020	0.25%
SCHLUMBERGER HOLDINGS CORP	80686DPB4	Commercial paper	29,500,000	2/11/2021	0.17%
SCHLUMBERGER HOLDINGS CORP	80686DVD3	Commercial paper	23,750,000	8/13/2021	0.14%
SHELL INTERNATIONAL FINANCE BV	8225X2S39	Commercial paper	38,000,000	5/3/2021	0.22%
SHELL INTERNATIONAL FINANCE BV	8225X2TE4	Commercial paper	48,000,000	6/14/2021	0.28%
SHELL INTERNATIONAL FINANCE BV	8225X2TN4	Commercial paper	48,000,000	6/22/2021	0.28%
SOCIETE GENERALE SA	83368YFG7	Commercial paper	33,000,000	6/2/2021	0.20%
SOCIETE GENERALE SA	83368YFJ1	Commercial paper	29,000,000	6/8/2021	0.17%
SOCIETE GENERALE SA	83368YFL6	Commercial paper	49,000,000	6/14/2021	0.29%
SUNCOR ENERGY INC	86723AJ45	Commercial paper	10,000,000	9/4/2020	0.06%
SUNCOR ENERGY INC	86723AJ94	Commercial paper	10,000,000	9/9/2020	0.06%
SUNCOR ENERGY INC	86723AJJ2	Commercial paper	4,500,000	9/18/2020	0.03%
SUNCOR ENERGY INC	86723AJM5	Commercial paper	25,000,000	9/21/2020	0.15%
SUNCOR ENERGY INC	86723AJN3	Commercial paper	10,000,000	9/22/2020	0.06%
SUNCOR ENERGY INC	86723AJQ6	Commercial paper	9,000,000	9/24/2020	0.05%
SUNCOR ENERGY INC	86723AK68	Commercial paper	30,000,000	10/6/2020	0.18%
SUNCOR ENERGY INC	86723AK76	Commercial paper	18,250,000	10/7/2020	0.11%
SUNCOR ENERGY INC	86723AKD3	Commercial paper	29,500,000	10/13/2020	0.17%
SUNCOR ENERGY INC	86723AL34	Commercial paper	13,750,000	11/3/2020	0.08%
SYNGENTA WILMINGTON INC	8716A2JJ7	Commercial paper	87,500,000	9/18/2020	0.52%
SYNGENTA WILMINGTON INC	8716A2JR9	Commercial paper	47,000,000	9/25/2020	0.28%
SYNGENTA WILMINGTON INC	8716A2LQ8	Commercial paper	14,000,000	11/24/2020	0.08%
TOTAL CAPITAL CANADA LTD	89153PLP5	Commercial paper	48,000,000	11/23/2020	0.28%

Putnam Ultra Short Duration Income Fund

As of 8/31/2020

Security Detail

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TRANSCANADA PIPELINE USA LTD	89356TJG5	Commercial paper	19,000,000	9/16/2020	0.11%
TRANSCANADA PIPELINE USA LTD	89356TJQ3	Commercial paper	47,000,000	9/24/2020	0.28%
TRANSCANADA PIPELINE USA LTD	89356TJR1	Commercial paper	31,000,000	9/25/2020	0.18%
UDR INC	90352PJ26	Commercial paper	37,000,000	9/2/2020	0.22%
WALGREENS BOOTS ALLIANCE INC	93142WJ12	Commercial paper	50,000,000	9/1/2020	0.30%
WALGREENS BOOTS ALLIANCE INC	93142WJJ3	Commercial paper	47,000,000	9/18/2020	0.28%
WALGREENS BOOTS ALLIANCE INC	93142WJP9	Commercial paper	32,250,000	9/23/2020	0.19%
WALGREENS BOOTS ALLIANCE INC	93142WN74	Commercial paper	35,095,000	1/7/2021	0.21%
WALT DISNEY CO/THE	2546R2K13	Commercial paper	34,000,000	10/1/2020	0.20%
WALT DISNEY CO/THE	2546R2M45	Commercial paper	2,750,000	12/4/2020	0.02%
WALT DISNEY CO/THE	2546R2MF0	Commercial paper	40,000,000	12/15/2020	0.24%
WALT DISNEY CO/THE	2546R2TF3	Commercial paper	23,250,000	6/15/2021	0.14%
WESTPAC BANKING CORP	9612C4H38	Commercial paper	51,500,000	10/19/2020	0.31%
PUTNAM SHORT TERM INVESTMENT FUND	74676P664	Investment company	355,655,117	9/1/2020	2.11%
ABBVIE INC	00287YCD9	Investment-grade corporate bonds	6,200,000	2/15/2021	0.04%
ABBVIE INC	00287YAU3	Investment-grade corporate bonds	8,200,000	5/14/2021	0.05%
ABBVIE INC	00287YBT5	Investment-grade corporate bonds	57,800,000	5/21/2021	0.34%
ABBVIE INC	00287YBE8	Investment-grade corporate bonds	9,250,000	11/14/2021	0.06%
ABBVIE INC	00287YBJ7	Investment-grade corporate bonds	37,000,000	11/19/2021	0.22%
ABBVIE INC	00287YBG3	Investment-grade corporate bonds	15,817,000	11/19/2021	0.10%
ABBVIE INC	00287YCE7	Investment-grade corporate bonds	20,984,000	12/15/2021	0.13%
ABBVIE INC	00287YBN8	Investment-grade corporate bonds	18,961,000	11/21/2022	0.11%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	46,350,000	1/19/2021	0.27%
ABN AMRO BANK NV	00084DAQ3	Investment-grade corporate bonds	7,000,000	1/19/2021	0.04%
ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	77,000,000	8/27/2021	0.46%
AIG GLOBAL FUNDING	00138CAJ7	Investment-grade corporate bonds	48,580,000	1/22/2021	0.29%
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	20,134,000	6/25/2021	0.12%
AIG GLOBAL FUNDING	00138CAM0	Investment-grade corporate bonds	15,000,000	7/7/2023	0.09%
ALEXANDRIA REAL ESTATE EQUITIES INC	015271AD1	Investment-grade corporate bonds	30,961,000	6/15/2023	0.20%
AMERICAN EXPRESS CO	025816BP3	Investment-grade corporate bonds	28,319,000	10/30/2020	0.17%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.22%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	5/17/2021	0.06%
AMERICAN EXPRESS CO	025816BZ1	Investment-grade corporate bonds	22,853,000	11/5/2021	0.14%
AMERICAN EXPRESS CO	025816CE7	Investment-grade corporate bonds	36,700,000	5/20/2022	0.22%
AMERICAN EXPRESS CO	025816BN8	Investment-grade corporate bonds	2,600,000	8/1/2022	0.02%
AMERICAN EXPRESS CO	025816BM0	Investment-grade corporate bonds	9,300,000	8/1/2022	0.06%
AMERICAN HONDA FINANCE CORP	02665WDG3	Investment-grade corporate bonds	92,350,000	5/10/2023	0.55%
AMERICAN INTERNATIONAL GROUP INC	026874BW6	Investment-grade corporate bonds	6,000,000	12/15/2020	0.04%
AMERICAN INTERNATIONAL GROUP INC	026874DG9	Investment-grade corporate bonds	6,917,000	3/1/2021	0.04%
ASTRAZENECA PLC	046353AS7	Investment-grade corporate bonds	9,395,000	8/17/2023	0.06%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.15%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.09%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACR0	Investment-grade corporate bonds	3,000,000	11/23/2021	0.02%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADE8	Investment-grade corporate bonds	24,180,000	11/21/2022	0.14%
AVIATION CAPITAL GROUP LLC	05369AAG6	Investment-grade corporate bonds	36,800,000	6/1/2021	0.21%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	16,960,000	7/30/2021	0.10%
BANCO BILBAO VIZCAYA ARGENTARIA SA	05946KAD3	Investment-grade corporate bonds	51,668,000	10/20/2020	0.31%
BANCO SANTANDER SA	05964HAA3	Investment-grade corporate bonds	13,870,000	4/11/2022	0.08%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	28,683,000	4/19/2021	0.17%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/1/2021	0.13%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	39,485,000	1/23/2022	0.23%
BANK OF AMERICA CORP	06051GHJ1	Investment-grade corporate bonds	29,807,000	6/25/2022	0.18%
BANK OF AMERICA CORP	06051GGH6	Investment-grade corporate bonds	9,745,000	1/20/2023	0.06%
BANK OF AMERICA CORP	06051GGJ2	Investment-grade corporate bonds	36,430,000	4/24/2023	0.22%
BANK OF AMERICA CORP	06051GHC6	Investment-grade corporate bonds	11,265,000	12/20/2023	0.07%
BANK OF MONTREAL	06367WHA4	Investment-grade corporate bonds	28,000,000	1/22/2021	0.17%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.07%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	8/27/2021	0.04%
BANK OF MONTREAL	06367WQD8	Investment-grade corporate bonds	30,000,000	9/10/2021	0.18%
BANK OF MONTREAL	06367WJN4	Investment-grade corporate bonds	57,966,000	3/26/2022	0.35%
BANK OF MONTREAL	06367WYH0	Investment-grade corporate bonds	24,944,000	3/10/2023	0.15%
BANK OF NEW YORK MELLON CORP/THE	06406RAK3	Investment-grade corporate bonds	20,600,000	8/23/2022	0.13%
BANK OF NOVA SCOTIA/THE	064159MJ2	Investment-grade corporate bonds	49,100,000	1/25/2021	0.29%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	22,345,000	3/7/2022	0.13%
BANK OF NOVA SCOTIA/THE	064159KE5	Investment-grade corporate bonds	5,096,000	9/19/2022	0.03%
BANK OF NOVA SCOTIA/THE	064159VK9	Investment-grade corporate bonds	5,040,000	5/1/2023	0.03%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAF4	Investment-grade corporate bonds	6,200,000	10/15/2020	0.04%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAS6	Investment-grade corporate bonds	18,034,000	11/21/2022	0.11%
BARCLAYS BANK, PLC	06739GBP3	Investment-grade corporate bonds	13,000,000	10/14/2020	0.08%
BARCLAYS BANK, PLC	06739FJJ1	Investment-grade corporate bonds	21,600,000	1/11/2021	0.13%
BARCLAYS PLC	06738EAL9	Investment-grade corporate bonds	42,084,000	1/12/2021	0.25%
BARCLAYS PLC	06738EAR6	Investment-grade corporate bonds	17,386,000	8/10/2021	0.10%
BARCLAYS PLC	06738EAQ8	Investment-grade corporate bonds	50,901,000	8/10/2021	0.31%
BARCLAYS PLC	06738EBE4	Investment-grade corporate bonds	16,838,000	2/15/2023	0.10%
BBVA USA	20453KAD7	Investment-grade corporate bonds	42,600,000	6/11/2021	0.25%
BBVA USA	20453KAC9	Investment-grade corporate bonds	28,745,000	6/11/2021	0.17%
BBVA USA	20453KAB1	Investment-grade corporate bonds	8,545,000	6/29/2022	0.05%
BECTON DICKINSON AND CO	075887AW9	Investment-grade corporate bonds	991,000	11/12/2020	0.01%
BECTON DICKINSON AND CO	075887CF4	Investment-grade corporate bonds	22,057,000	12/29/2020	0.13%
BECTON DICKINSON AND CO	075887BA6	Investment-grade corporate bonds	5,976,000	11/8/2021	0.04%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.11%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	8/13/2021	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BNP PARIBAS SA	05581KAE1	Investment-grade corporate bonds	7,526,000	8/7/2021	0.04%
BP CAPITAL MARKETS AMERICA INC	10373QAF7	Investment-grade corporate bonds	43,500,000	10/1/2020	0.26%
BP CAPITAL MARKETS PLC	05565QDT2	Investment-grade corporate bonds	44,100,000	11/24/2020	0.26%
BPCE SA	05578AAQ1	Investment-grade corporate bonds	47,000,000	1/14/2022	0.28%
BPCE SA	05578AAR9	Investment-grade corporate bonds	46,500,000	2/17/2022	0.27%
BPCE SA	05583JAD4	Investment-grade corporate bonds	25,240,000	9/12/2023	0.15%
BRISTOL-MYERS SQUIBB CO	110122CH9	Investment-grade corporate bonds	53,250,000	11/16/2020	0.32%
BRISTOL-MYERS SQUIBB CO	110122CJ5	Investment-grade corporate bonds	9,300,000	5/16/2022	0.06%
CANADIAN IMPERIAL BANK OF COMMERCE	136069TZ4	Investment-grade corporate bonds	6,300,000	6/16/2022	0.04%
CANADIAN IMPERIAL BANK OF COMMERCE	13607GKW3	Investment-grade corporate bonds	45,200,000	3/17/2023	0.27%
CAPITAL ONE BANK USA NA	14042TCS4	Investment-grade corporate bonds	15,000,000	1/27/2023	0.09%
CAPITAL ONE FINANCIAL CORP	14040HBR5	Investment-grade corporate bonds	35,896,000	10/30/2020	0.21%
CAPITAL ONE FINANCIAL CORP	14040HBM6	Investment-grade corporate bonds	4,355,000	3/9/2022	0.03%
CAPITAL ONE FINANCIAL CORP	14040HBV6	Investment-grade corporate bonds	23,859,000	1/30/2023	0.14%
CELANESE US HOLDINGS LLC	15089QAC8	Investment-grade corporate bonds	17,332,000	6/15/2021	0.11%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.17%
CHEVRON CORP	166764BV1	Investment-grade corporate bonds	9,430,000	5/11/2023	0.06%
CHEVRON USA INC	166756AG1	Investment-grade corporate bonds	28,196,000	8/12/2022	0.17%
CHEVRON USA INC	166756AK2	Investment-grade corporate bonds	42,293,000	8/11/2023	0.25%
CIGNA CORP	125523CH1	Investment-grade corporate bonds	55,000,000	9/15/2020	0.33%
CIGNA CORP	125523AE0	Investment-grade corporate bonds	745,000	9/17/2021	0.00%
CITIBANK NA	17325FAX6	Investment-grade corporate bonds	23,000,000	5/20/2022	0.14%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.11%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	60,863,000	3/30/2021	0.36%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	28,093,000	8/2/2021	0.17%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	32,745,000	12/8/2021	0.20%
CITIGROUP INC	172967LH2	Investment-grade corporate bonds	28,085,000	4/25/2022	0.17%
CITIZENS BANK NA/PROVIDENCE RI	17401QAE1	Investment-grade corporate bonds	15,878,000	5/13/2021	0.10%
CITIZENS BANK NA/PROVIDENCE RI	17401QAT8	Investment-grade corporate bonds	43,000,000	2/14/2022	0.26%
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	Investment-grade corporate bonds	9,960,000	5/26/2022	0.06%
COCA-COLA CO/THE	191216BT6	Investment-grade corporate bonds	715,000	10/27/2020	0.00%
COMCAST CORP	20030NCV1	Investment-grade corporate bonds	42,517,000	10/1/2020	0.25%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.12%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.08%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	6/25/2021	0.28%
CONSTELLATION BRANDS INC	21036PBA5	Investment-grade corporate bonds	15,300,000	11/15/2021	0.09%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533B2G9	Investment-grade corporate bonds	47,000,000	5/3/2021	0.28%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533AA98	Investment-grade corporate bonds	15,345,000	10/3/2021	0.09%
CREDIT AGRICOLE SA/LONDON	22535WAC1	Investment-grade corporate bonds	6,568,000	1/10/2022	0.04%
CREDIT AGRICOLE SA/LONDON	22535WAF4	Investment-grade corporate bonds	49,010,000	4/24/2023	0.29%
CREDIT SUISSE AG/NEW YORK NY	22550UAA9	Investment-grade corporate bonds	51,815,000	2/4/2022	0.31%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AK7	Investment-grade corporate bonds	26,134,000	12/10/2020	0.16%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	69,194,000	4/16/2021	0.42%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	1,750,000	4/16/2021	0.01%
CVS HEALTH CORP	126650DC1	Investment-grade corporate bonds	17,208,000	3/9/2021	0.10%
CVS HEALTH CORP	126650DD9	Investment-grade corporate bonds	25,310,000	3/9/2021	0.15%
CVS HEALTH CORP	126650CT5	Investment-grade corporate bonds	14,410,000	6/1/2021	0.09%
DANSKE BANK A/S	23636AAE1	Investment-grade corporate bonds	2,900,000	3/10/2021	0.02%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	53,005,000	10/2/2020	0.31%
DNB BANK ASA	23341CAB9	Investment-grade corporate bonds	7,000,000	6/2/2021	0.04%
DNB BANK ASA	23329PAD2	Investment-grade corporate bonds	46,725,000	12/2/2022	0.28%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	31,000,000	12/1/2020	0.18%
DOMINION ENERGY INC	25746UCJ6	Investment-grade corporate bonds	4,700,000	8/15/2021	0.03%
DUKE ENERGY CORP	26441CBA2	Investment-grade corporate bonds	53,295,000	5/14/2021	0.32%
DUKE ENERGY CORP	26441CBD6	Investment-grade corporate bonds	23,600,000	3/11/2022	0.14%
DUKE ENERGY FLORIDA LLC	26444HAG6	Investment-grade corporate bonds	14,825,000	11/26/2021	0.09%
DUKE ENERGY PROGRESS LLC	26442UAJ3	Investment-grade corporate bonds	19,200,000	2/18/2022	0.11%
DUPONT DE NEMOURS INC	26078JAG5	Investment-grade corporate bonds	29,920,000	11/15/2020	0.18%
DUPONT DE NEMOURS INC	26078JAA8	Investment-grade corporate bonds	5,714,000	11/15/2020	0.03%
ERAC USA FINANCE LLC	26884TAA0	Investment-grade corporate bonds	1,650,000	10/1/2020	0.01%
FIFTH THIRD BANCORP	316773CZ1	Investment-grade corporate bonds	18,500,000	5/5/2023	0.11%
FIFTH THIRD BANK NA	31677QBL2	Investment-grade corporate bonds	31,105,000	10/30/2020	0.18%
FIFTH THIRD BANK NA	31677QBP3	Investment-grade corporate bonds	24,800,000	7/26/2021	0.15%
FIFTH THIRD BANK NA	31677QBS7	Investment-grade corporate bonds	16,220,000	1/30/2023	0.10%
FISERV INC	337738AL2	Investment-grade corporate bonds	4,287,000	6/15/2021	0.03%
FLORIDA POWER & LIGHT CO	341081GA9	Investment-grade corporate bonds	28,390,000	7/28/2023	0.17%
GEORGIA-PACIFIC LLC	37331NAB7	Investment-grade corporate bonds	12,000,000	11/1/2020	0.07%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.14%
GOLDMAN SACHS GROUP INC/THE	38141GWG5	Investment-grade corporate bonds	34,785,000	12/27/2020	0.21%
GOLDMAN SACHS GROUP INC/THE	38141GVU5	Investment-grade corporate bonds	9,658,000	4/25/2021	0.06%
GOLDMAN SACHS GROUP INC/THE	38141GGQ1	Investment-grade corporate bonds	22,449,000	7/27/2021	0.14%
GOLDMAN SACHS GROUP INC/THE	38141GWD2	Investment-grade corporate bonds	14,877,000	4/26/2022	0.09%
GOLDMAN SACHS GROUP INC/THE	38148YAB4	Investment-grade corporate bonds	533,000	10/31/2022	0.00%
GOLDMAN SACHS GROUP INC/THE	38141GWU4	Investment-grade corporate bonds	29,937,000	2/23/2023	0.18%
HONEYWELL INTERNATIONAL INC	438516BV7	Investment-grade corporate bonds	28,000,000	8/8/2022	0.17%
HONEYWELL INTERNATIONAL INC	438516CD6	Investment-grade corporate bonds	17,500,000	8/19/2022	0.10%
HONEYWELL INTERNATIONAL INC	438516CC8	Investment-grade corporate bonds	13,500,000	8/19/2022	0.08%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	48,229,000	5/25/2021	0.29%
HSBC HOLDINGS PLC	404280AY5	Investment-grade corporate bonds	9,090,000	5/25/2021	0.05%
HUNTINGTON BANCSHARES INC/OH	446150AG9	Investment-grade corporate bonds	25,937,000	12/15/2020	0.16%
HUNTINGTON BANCSHARES INC/OH	446150AJ3	Investment-grade corporate bonds	32,030,000	3/14/2021	0.19%
HUNTINGTON NATIONAL BANK/THE	44644AAG2	Investment-grade corporate bonds	3,870,000	2/5/2021	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	44,902,000	1/20/2021	0.27%
ING BANK NV	449786BF8	Investment-grade corporate bonds	31,679,000	8/15/2021	0.19%
ING GROEP NV	456837AG8	Investment-grade corporate bonds	1,237,000	3/29/2022	0.01%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	30,193,000	3/29/2022	0.18%
ING GROEP NV	456837AL7	Investment-grade corporate bonds	15,775,000	10/2/2023	0.09%
INTERCONTINENTAL EXCHANGE INC	45866FAR5	Investment-grade corporate bonds	65,500,000	6/15/2023	0.39%
INTERNATIONAL BUSINESS MACHINES CORP	459200KD2	Investment-grade corporate bonds	46,700,000	5/13/2021	0.28%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AJ0	Investment-grade corporate bonds	23,960,000	9/25/2020	0.14%
INTERPUBLIC GROUP OF COS INC/THE	460690BM1	Investment-grade corporate bonds	19,578,000	10/1/2020	0.12%
INTERPUBLIC GROUP OF COS INC/THE	460690BN9	Investment-grade corporate bonds	1,730,000	10/1/2021	0.01%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTD3	Investment-grade corporate bonds	23,300,000	10/15/2020	0.14%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	47,303,000	6/11/2021	0.28%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSX0	Investment-grade corporate bonds	33,784,000	6/27/2022	0.20%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTN1	Investment-grade corporate bonds	46,750,000	1/6/2023	0.28%
JPMORGAN CHASE & CO	46625HHU7	Investment-grade corporate bonds	28,300,000	10/15/2020	0.17%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.10%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	25,327,000	3/1/2021	0.15%
JPMORGAN CHASE & CO	46647PAT3	Investment-grade corporate bonds	35,518,000	6/18/2022	0.21%
JPMORGAN CHASE & CO	46625HJE1	Investment-grade corporate bonds	9,195,000	9/23/2022	0.06%
JPMORGAN CHASE & CO	48128BAC5	Investment-grade corporate bonds	13,000,000	1/15/2023	0.08%
JPMORGAN CHASE & CO	46647PAE6	Investment-grade corporate bonds	11,870,000	4/25/2023	0.07%
JPMORGAN CHASE & CO	46647PAD8	Investment-grade corporate bonds	8,791,000	4/25/2023	0.05%
JPMORGAN CHASE & CO	46625HRW2	Investment-grade corporate bonds	34,245,000	10/24/2023	0.21%
KEURIG DR PEPPER INC	49271VAE0	Investment-grade corporate bonds	56,815,000	5/25/2021	0.34%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	9,905,000	11/22/2021	0.06%
KEYBANK NA/CLEVELAND OH	49327M2Y9	Investment-grade corporate bonds	40,000,000	2/1/2022	0.24%
KEYCORP	49326EEF6	Investment-grade corporate bonds	46,466,000	9/15/2020	0.28%
KINDER MORGAN ENERGY PARTNERS LP	494550BE5	Investment-grade corporate bonds	6,661,000	9/15/2020	0.04%
KINDER MORGAN ENERGY PARTNERS LP	494550BT2	Investment-grade corporate bonds	16,469,000	3/1/2021	0.10%
KINDER MORGAN ENERGY PARTNERS LP	494550BC9	Investment-grade corporate bonds	10,210,000	3/1/2021	0.06%
KINDER MORGAN INC	28336LBV0	Investment-grade corporate bonds	1,400,000	9/15/2020	0.01%
KINDER MORGAN INC	49456BAA9	Investment-grade corporate bonds	3,435,000	2/15/2021	0.02%
L3HARRIS TECHNOLOGIES INC	502431AH2	Investment-grade corporate bonds	21,000,000	2/15/2021	0.13%
L3HARRIS TECHNOLOGIES INC	502431AG4	Investment-grade corporate bonds	64,900,000	3/10/2023	0.39%
LLOYDS BANK PLC	53947NAA2	Investment-grade corporate bonds	3,488,000	9/14/2020	0.02%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	5/7/2021	0.39%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	38,410,000	6/21/2021	0.23%
LLOYDS BANKING GROUP PLC	53944YAK9	Investment-grade corporate bonds	6,184,000	3/17/2023	0.04%
LLOYDS BANKING GROUP PLC	53944YAM5	Investment-grade corporate bonds	44,200,000	6/15/2023	0.26%
MACQUARIE BANK LTD	55608XAA5	Investment-grade corporate bonds	7,667,000	4/7/2021	0.05%
MACQUARIE BANK LTD	55608PBD5	Investment-grade corporate bonds	33,250,000	11/24/2021	0.20%

Putnam Ultra Short Duration Income Fund

As of 8/31/2020

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MACQUARIE GROUP LTD	55608JAE8	Investment-grade corporate bonds	5,459,000	1/14/2021	0.03%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	1/25/2021	0.37%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	27,260,000	12/1/2021	0.16%
MARRIOTT INTERNATIONAL INC/MD	571900BA6	Investment-grade corporate bonds	18,205,000	3/8/2021	0.11%
MARSH & MCLENNAN COS INC	571748BE1	Investment-grade corporate bonds	4,300,000	12/29/2020	0.03%
MASSMUTUAL GLOBAL FUNDING II	57629WCK4	Investment-grade corporate bonds	18,600,000	7/1/2022	0.11%
MCDONALD'S CORP	58013MEX8	Investment-grade corporate bonds	24,806,000	12/9/2020	0.15%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	53,080,000	10/28/2021	0.32%
MET TOWER GLOBAL FUNDING	58989V2A1	Investment-grade corporate bonds	23,000,000	7/13/2022	0.14%
MET TOWER GLOBAL FUNDING	58989VAA2	Investment-grade corporate bonds	13,300,000	1/17/2023	0.08%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCO0	Investment-grade corporate bonds	23,147,000	9/7/2020	0.14%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBR9	Investment-grade corporate bonds	26,000,000	12/3/2020	0.15%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.07%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GKY3	Investment-grade corporate bonds	19,550,000	5/28/2021	0.12%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GDB2	Investment-grade corporate bonds	18,500,000	6/17/2022	0.11%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GEF2	Investment-grade corporate bonds	31,350,000	1/13/2023	0.19%
MINITUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	4,588,000	3/1/2021	0.03%
MINITUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	7/26/2021	0.27%
MINITUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	53,980,000	9/13/2021	0.32%
MINITUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	23,818,000	2/22/2022	0.14%
MINITUBISHI UFJ FINANCIAL GROUP INC	606822AQ7	Investment-grade corporate bonds	20,138,000	7/25/2022	0.12%
MINITUBISHI UFJ FINANCIAL GROUP INC	606822AS3	Investment-grade corporate bonds	6,300,000	3/2/2023	0.04%
MINITUBISHI UFJ TRUST & BANKING CORP	60682VAD2	Investment-grade corporate bonds	4,000,000	10/19/2020	0.02%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	14,050,000	4/12/2021	0.08%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	60,305,000	9/13/2021	0.36%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	45,569,000	2/28/2022	0.27%
MIZUHO FINANCIAL GROUP INC	60687YAN9	Investment-grade corporate bonds	42,035,000	9/11/2022	0.25%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAC8	Investment-grade corporate bonds	26,318,000	10/28/2021	0.16%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAE4	Investment-grade corporate bonds	6,790,000	9/19/2022	0.04%
MONDELEZ INTERNATIONAL INC	609207AV7	Investment-grade corporate bonds	25,500,000	7/1/2022	0.15%
MONDELEZ INTERNATIONAL INC	609207AS4	Investment-grade corporate bonds	5,325,000	4/13/2023	0.03%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	27,462,000	4/21/2021	0.16%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	56,643,000	1/20/2022	0.34%
MORGAN STANLEY	61744YAJ7	Investment-grade corporate bonds	18,363,000	7/22/2022	0.11%
MORGAN STANLEY	6174468K8	Investment-grade corporate bonds	29,940,000	1/20/2023	0.18%
MYLAN NV	62854AAM6	Investment-grade corporate bonds	55,947,000	6/15/2021	0.34%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	9/20/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/4/2021	0.16%
NATIONAL AUSTRALIA BANK LTD	63254WAA8	Investment-grade corporate bonds	36,650,000	12/13/2022	0.22%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NATIONAL BANK OF CANADA	63307CAH4	Investment-grade corporate bonds	6,250,000	3/21/2021	0.04%
NATIONAL BANK OF CANADA	63307A2L8	Investment-grade corporate bonds	48,000,000	8/15/2023	0.29%
NATIONWIDE BUILDING SOCIETY	63861VAD9	Investment-grade corporate bonds	20,119,000	4/26/2023	0.12%
NATWEST GROUP PLC	780097BF7	Investment-grade corporate bonds	54,339,000	5/15/2023	0.32%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	12,000,000	8/6/2021	0.07%
NEW YORK LIFE GLOBAL FUNDING	64952WDK6	Investment-grade corporate bonds	42,000,000	1/21/2022	0.25%
NEW YORK LIFE GLOBAL FUNDING	64952WCR2	Investment-grade corporate bonds	47,550,000	6/10/2022	0.28%
NEW YORK LIFE GLOBAL FUNDING	64952WDM2	Investment-grade corporate bonds	56,750,000	1/10/2023	0.34%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KAQ3	Investment-grade corporate bonds	38,128,000	9/1/2020	0.23%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KBE9	Investment-grade corporate bonds	22,600,000	9/28/2020	0.13%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	9/28/2020	0.07%
NORDEA BANK ABP	65557FAA4	Investment-grade corporate bonds	28,500,000	5/13/2021	0.17%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.05%
NORDEA BANK ABP	65557CBE2	Investment-grade corporate bonds	10,000,000	6/9/2023	0.06%
NUTRIEN LTD	67077MAV0	Investment-grade corporate bonds	15,600,000	5/13/2023	0.10%
NV ENERGY INC	67073YAA4	Investment-grade corporate bonds	20,522,000	11/15/2020	0.12%
OTIS WORLDWIDE CORP	68902VAC1	Investment-grade corporate bonds	36,885,000	4/5/2023	0.22%
PACIFIC GAS & ELECTRIC CO	694308JE8	Investment-grade corporate bonds	29,360,000	6/16/2022	0.17%
PACIFIC GAS & ELECTRIC CO	694308JD0	Investment-grade corporate bonds	33,000,000	6/16/2022	0.20%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	8,500,000	2/26/2021	0.05%
PNC BANK NA	69353RFQ6	Investment-grade corporate bonds	50,520,000	7/22/2022	0.30%
PNC BANK NA	69353RFR4	Investment-grade corporate bonds	48,700,000	12/9/2022	0.29%
PNC BANK NA	69353RFU7	Investment-grade corporate bonds	46,065,000	2/24/2023	0.27%
PPL WEM LTD / WESTERN POWER DISTRIBUTION PLC	69353UAA9	Investment-grade corporate bonds	2,976,000	5/1/2021	0.02%
PROGRESS ENERGY INC	743263AR6	Investment-grade corporate bonds	5,000,000	1/15/2021	0.03%
PUBLIC SERVICE ENTERPRISE GROUP INC	744573AK2	Investment-grade corporate bonds	32,058,000	11/15/2021	0.19%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	4/26/2021	0.15%
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.17%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	35,385,000	4/1/2021	0.21%
REGIONS FINANCIAL CORP	7591EPAM2	Investment-grade corporate bonds	27,564,000	8/14/2022	0.17%
ROYAL BANK OF CANADA	78013XX29	Investment-grade corporate bonds	20,000,000	1/25/2021	0.12%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	35,750,000	4/30/2021	0.21%
ROYAL BANK OF CANADA	78013X6E3	Investment-grade corporate bonds	18,200,000	4/29/2022	0.11%
ROYAL BANK OF CANADA	78015K7F5	Investment-grade corporate bonds	27,800,000	8/5/2022	0.16%
ROYAL BANK OF CANADA	78015K7E8	Investment-grade corporate bonds	42,500,000	1/17/2023	0.25%
SANTANDER UK GROUP HOLDINGS PLC	80281LAC9	Investment-grade corporate bonds	45,789,000	10/16/2020	0.27%
SANTANDER UK GROUP HOLDINGS PLC	80281LAE5	Investment-grade corporate bonds	4,350,000	8/5/2021	0.03%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	18,328,000	11/3/2020	0.11%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	64,370,000	6/1/2021	0.38%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAQ6	Investment-grade corporate bonds	37,850,000	3/16/2022	0.23%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	5/17/2021	0.31%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAJ7	Investment-grade corporate bonds	35,000,000	5/17/2021	0.21%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAL2	Investment-grade corporate bonds	20,000,000	12/12/2022	0.12%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAN8	Investment-grade corporate bonds	23,478,000	9/1/2023	0.14%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAP3	Investment-grade corporate bonds	47,957,000	9/1/2023	0.28%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAJ9	Investment-grade corporate bonds	52,212,000	10/19/2021	0.31%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	25,439,000	1/11/2022	0.15%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAP5	Investment-grade corporate bonds	10,614,000	7/12/2022	0.06%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.09%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	23,400,000	3/30/2021	0.14%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	53,242,000	5/24/2021	0.32%
SVENSKA HANDELSBANKEN AB	86959LAF0	Investment-grade corporate bonds	17,000,000	6/30/2023	0.10%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	9,300,000	3/14/2022	0.06%
SWEDBANK AB	87020PAK3	Investment-grade corporate bonds	19,500,000	6/2/2023	0.12%
TD AMERITRADE HOLDING CORP	87236YAG3	Investment-grade corporate bonds	70,400,000	11/1/2021	0.42%
TIME WARNER CABLE LLC	88732JAX6	Investment-grade corporate bonds	5,585,000	2/15/2021	0.03%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	9,605,000	1/25/2021	0.06%
TORONTO-DOMINION BANK/THE	89114QCC0	Investment-grade corporate bonds	5,000,000	3/17/2021	0.03%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.15%
TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	6/11/2021	0.23%
TORONTO-DOMINION BANK/THE	89114QBM9	Investment-grade corporate bonds	1,001,000	7/13/2021	0.01%
TORONTO-DOMINION BANK/THE	89114Q3J5	Investment-grade corporate bonds	42,000,000	7/22/2022	0.25%
TORONTO-DOMINION BANK/THE	89114QCF3	Investment-grade corporate bonds	57,295,000	1/27/2023	0.34%
TOTAL CAPITAL INTERNATIONAL SA	89153VAR0	Investment-grade corporate bonds	31,445,000	7/12/2021	0.19%
TOYOTA MOTOR CREDIT CORP	89236TGP4	Investment-grade corporate bonds	75,500,000	10/23/2020	0.45%
TOYOTA MOTOR CREDIT CORP	89236TGF6	Investment-grade corporate bonds	75,000,000	3/12/2021	0.44%
TOYOTA MOTOR CREDIT CORP	89236TCK5	Investment-grade corporate bonds	32,100,000	10/7/2021	0.19%
TRUIST BANK	07330NAJ4	Investment-grade corporate bonds	4,007,000	4/1/2021	0.02%
TRUIST BANK	86787EAZ0	Investment-grade corporate bonds	39,050,000	10/26/2021	0.23%
TRUIST BANK	86787EBD8	Investment-grade corporate bonds	36,600,000	5/17/2022	0.22%
TRUIST BANK	86787EAW7	Investment-grade corporate bonds	2,527,000	8/2/2022	0.02%
TRUIST BANK	89788JAC3	Investment-grade corporate bonds	38,890,000	3/9/2023	0.23%
TRUIST FINANCIAL CORP	05531FBA0	Investment-grade corporate bonds	12,070,000	2/1/2021	0.07%
TRUIST FINANCIAL CORP	05531FAY9	Investment-grade corporate bonds	26,180,000	4/1/2022	0.16%
UBS AG/LONDON	902674XK1	Investment-grade corporate bonds	1,358,000	12/1/2020	0.01%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	31,918,000	12/1/2020	0.19%
UBS AG/LONDON	902674YA2	Investment-grade corporate bonds	9,355,000	4/21/2022	0.06%
UBS GROUP AG	90351DAC1	Investment-grade corporate bonds	28,900,000	9/24/2020	0.17%
UBS GROUP AG	90351DAE7	Investment-grade corporate bonds	37,754,000	4/14/2021	0.23%
UBS GROUP AG	90351DAD9	Investment-grade corporate bonds	24,323,000	4/15/2021	0.15%
UBS GROUP AG	90351DAG2	Investment-grade corporate bonds	20,587,000	2/1/2022	0.12%
UBS GROUP AG	90352JAE3	Investment-grade corporate bonds	10,596,000	8/15/2023	0.07%

Putnam Ultra Short Duration Income Fund

As of 8/31/2020

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	6/15/2021	0.16%
UPJOHN INC	91533BAA8	Investment-grade corporate bonds	66,000,000	6/22/2022	0.39%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	13,507,000	1/24/2022	0.08%
US BANK NA/CINCINNATI OH	90331HNNH2	Investment-grade corporate bonds	2,420,000	10/23/2020	0.01%
US BANK NA/CINCINNATI OH	90331HNNQ2	Investment-grade corporate bonds	5,000,000	4/26/2021	0.03%
US BANK NA/CINCINNATI OH	90331HNNY5	Investment-grade corporate bonds	10,200,000	11/16/2021	0.06%
US BANK NA/CINCINNATI OH	90331HPD9	Investment-grade corporate bonds	45,000,000	5/23/2022	0.27%
US BANK NA/CINCINNATI OH	90331HPG2	Investment-grade corporate bonds	47,500,000	12/9/2022	0.28%
USAA CAPITAL CORP	90327QCY3	Investment-grade corporate bonds	8,300,000	6/1/2021	0.05%
USAA CAPITAL CORP	90327QD30	Investment-grade corporate bonds	9,390,000	6/1/2021	0.06%
VERIZON COMMUNICATIONS INC	92343VDX9	Investment-grade corporate bonds	10,300,000	3/16/2022	0.06%
VF CORP	918204AZ1	Investment-grade corporate bonds	22,080,000	4/23/2022	0.13%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	35,938,000	3/1/2021	0.21%
WALT DISNEY CO/THE	254687CK0	Investment-grade corporate bonds	14,500,000	2/15/2021	0.09%
WALT DISNEY CO/THE	254687FG6	Investment-grade corporate bonds	26,000,000	9/1/2021	0.15%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	5,772,000	12/7/2020	0.03%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	22,715,000	3/4/2021	0.14%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	40,277,000	7/26/2021	0.24%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	10,175,000	2/11/2022	0.06%
WELLS FARGO & CO	949746SL6	Investment-grade corporate bonds	15,759,000	1/24/2023	0.09%
WELLS FARGO & CO	949746SJ1	Investment-grade corporate bonds	28,224,000	10/31/2023	0.17%
WELLS FARGO BANK NA	94988J5U7	Investment-grade corporate bonds	35,700,000	10/22/2021	0.21%
WELLS FARGO BANK NA	94988J5W3	Investment-grade corporate bonds	5,000,000	5/27/2022	0.03%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.14%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	21,400,000	1/11/2022	0.13%
WESTPAC BANKING CORP	961214EK5	Investment-grade corporate bonds	17,300,000	1/13/2023	0.10%
WILLIS TOWERS WATSON PLC	97063PAB0	Investment-grade corporate bonds	15,041,000	3/15/2021	0.09%
ZOETIS INC	98978VAJ2	Investment-grade corporate bonds	2,800,000	11/13/2020	0.02%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	60,480,000	8/20/2021	0.36%
BNP PARIBAS	----	Repurchase agreement	50,000,000	10/7/2020	0.30%
RBC CAPITAL MARKETS, LLC	----	Repurchase agreement	25,000,000	10/7/2020	0.15%
ALTERNATIVE LOAN TRUST 2004-J5	12667FLL7	Residential MBS (non-agency)	2,510,200	8/25/2034	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH	03072SJ97	Residential MBS (non-agency)	1,364,588	9/25/2035	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH	03072SL94	Residential MBS (non-agency)	2,025,662	10/25/2035	0.01%
ANGEL OAK MORTGAGE FUND EU TRUST	03463UAA5	Residential MBS (non-agency)	14,042,903	7/26/2049	0.08%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	2,964,655	7/25/2047	0.02%
ANGEL OAK MORTGAGE TRUST I LLC 2018-3	03464NAA0	Residential MBS (non-agency)	9,460,040	9/25/2048	0.06%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	1,120,851	5/25/2034	0.01%
ARROYO MORTGAGE TRUST 2019-3	04285AAA3	Residential MBS (non-agency)	17,521,472	10/25/2048	0.11%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	333,506	5/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	1,605,480	8/25/2035	0.01%

Security Detail

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BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	4,737,222	10/25/2037	0.03%
BELLEMEADE RE 2018-1 LTD	078768AD0	Residential MBS (non-agency)	6,347,194	4/25/2028	0.04%
BRAVO RESIDENTIAL FUNDING TRUST	10568HAA3	Residential MBS (non-agency)	13,753,994	7/25/2059	0.08%
BRAVO RESIDENTIAL FUNDING TRUST 2019-1	10568GAD9	Residential MBS (non-agency)	8,632,712	3/25/2058	0.05%
BRAVO RESIDENTIAL FUNDING TRUST 2019-NQM2	10569AAA7	Residential MBS (non-agency)	21,458,939	11/25/2059	0.13%
BRAVO RESIDENTIAL FUNDING TRUST 2020-NQM1	105699AA0	Residential MBS (non-agency)	15,000,000	5/25/2060	0.09%
BUNKER HILL LOAN DEPOSITARY TRUST 2019-1	12061AAA6	Residential MBS (non-agency)	9,320,752	10/26/2048	0.06%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	7,215,428	3/25/2036	0.04%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	2,474,032	10/25/2037	0.01%
CITIGROUP MORTGAGE LOAN TRUST INC	17307G2R8	Residential MBS (non-agency)	2,584,000	1/25/2036	0.02%
COLT 2018-2 MORTGAGE LOAN TRUST	19687VAA9	Residential MBS (non-agency)	3,000,238	7/27/2048	0.02%
COLT 2018-4 MORTGAGE LOAN TRUST	19688AAA4	Residential MBS (non-agency)	3,957,320	12/28/2048	0.02%
COLT 2019-1 MORTGAGE LOAN TRUST	19687XAA5	Residential MBS (non-agency)	1,424,623	3/25/2049	0.01%
COLT 2020-1 MORTGAGE LOAN TRUST	12597KAA7	Residential MBS (non-agency)	14,059,808	2/25/2050	0.08%
COLT FUNDING LLC	196860AA8	Residential MBS (non-agency)	11,567,104	11/25/2049	0.07%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	1266737E6	Residential MBS (non-agency)	780,510	8/25/2035	0.00%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	544,036	4/25/2036	0.00%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAA0	Residential MBS (non-agency)	16,264,000	4/25/2065	0.10%
CSMC 2020-AFC1 TRUST	12597MAA3	Residential MBS (non-agency)	9,399,404	2/25/2050	0.06%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	6,054,642	8/27/2036	0.04%
CSMC SERIES 2019-NQM1	12655VAA2	Residential MBS (non-agency)	14,683,941	10/25/2059	0.09%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10	126673JV5	Residential MBS (non-agency)	7,033,363	12/25/2034	0.04%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-AB2	126673QG0	Residential MBS (non-agency)	1,237,615	5/25/2036	0.01%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3	126673B84	Residential MBS (non-agency)	2,329,086	8/25/2035	0.01%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673R20	Residential MBS (non-agency)	1,905,322	10/25/2035	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	672,856	10/25/2047	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	6,769,705	12/25/2057	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-2	24381PAA1	Residential MBS (non-agency)	8,516,106	4/25/2059	0.05%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-3	24381NAA6	Residential MBS (non-agency)	6,487,979	7/25/2059	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-4	24381MAA8	Residential MBS (non-agency)	5,862,927	10/25/2059	0.04%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573TAA6	Residential MBS (non-agency)	12,355,414	11/25/2059	0.07%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	5,082,319	10/25/2058	0.03%
ELLINGTON FINANCIAL MORTGAGE TRUST 2019-1	31573MAA1	Residential MBS (non-agency)	7,341,078	6/25/2059	0.04%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	782,633	5/25/2037	0.00%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	2,714,608	4/25/2035	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAH7	Residential MBS (non-agency)	1,898,913	5/25/2024	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAM6	Residential MBS (non-agency)	6,652,730	7/25/2024	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAV6	Residential MBS (non-agency)	12,355,274	2/25/2025	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAZ7	Residential MBS (non-agency)	6,471,753	5/25/2025	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBD5	Residential MBS (non-agency)	4,481,331	7/25/2025	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBM5	Residential MBS (non-agency)	11,086,380	8/25/2028	0.07%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCB8	Residential MBS (non-agency)	19,614,217	9/25/2028	0.12%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDA9	Residential MBS (non-agency)	3,235,193	1/25/2029	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDC5	Residential MBS (non-agency)	2,417,040	1/25/2029	0.01%
FANNIE MAE REMICS	64828EAA3	Residential MBS (non-agency)	10,224,441	9/25/2059	0.06%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7	32027NLA7	Residential MBS (non-agency)	1,316,213	9/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	220,574	1/25/2035	0.00%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	1,021,127	9/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4	32027NXD8	Residential MBS (non-agency)	4,043,677	12/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXW6	Residential MBS (non-agency)	805,567	11/25/2036	0.00%
FREDDIE MAC STACR REMIC TRUST 2020-DNA4	35565XAA8	Residential MBS (non-agency)	4,700,000	8/25/2050	0.03%
FREDDIE MAC STACR REMIC TRUST 2020-HQA3	35565MAA2	Residential MBS (non-agency)	4,700,000	7/25/2050	0.03%
FREDDIE MAC STACR TRUST 2018-HQA2	35563XAA0	Residential MBS (non-agency)	49,225	10/25/2048	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Residential MBS (non-agency)	1,598,107	2/25/2024	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BW8	Residential MBS (non-agency)	3,641,519	8/25/2024	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BK4	Residential MBS (non-agency)	9,590,127	8/25/2024	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Residential MBS (non-agency)	2,152,232	9/25/2024	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DF3	Residential MBS (non-agency)	4,737,738	10/25/2024	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CU1	Residential MBS (non-agency)	13,029,385	10/25/2024	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DW6	Residential MBS (non-agency)	941,475	1/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EJ4	Residential MBS (non-agency)	9,056,327	3/25/2025	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Residential MBS (non-agency)	2,182,421	5/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Residential MBS (non-agency)	967,800	10/25/2027	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FW4	Residential MBS (non-agency)	3,066,266	12/25/2027	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LJ6	Residential MBS (non-agency)	4,101,888	3/25/2029	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KX6	Residential MBS (non-agency)	95,817	3/25/2029	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MD8	Residential MBS (non-agency)	25,891,501	7/25/2029	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QC6	Residential MBS (non-agency)	25,525,222	12/25/2029	0.15%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QP7	Residential MBS (non-agency)	242,012	3/25/2030	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QX0	Residential MBS (non-agency)	13,169,500	3/25/2030	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0RL5	Residential MBS (non-agency)	4,498,163	4/25/2030	0.03%
FWD SECURITIZATION TRUST	302980AA5	Residential MBS (non-agency)	8,213,298	6/25/2049	0.05%
FWD SECURITIZATION TRUST	36167VAA2	Residential MBS (non-agency)	9,728,566	11/25/2059	0.06%
FWD SECURITIZATION TRUST 2020-INV1	302985AA4	Residential MBS (non-agency)	6,557,228	1/25/2050	0.04%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	2,447,503	11/25/2057	0.01%
GALTON FUNDING MORTGAGE TRUST 2018-2	36418GAU8	Residential MBS (non-agency)	8,235,759	10/25/2058	0.05%
GALTON FUNDING MORTGAGE TRUST 2019-2	36418AAJ6	Residential MBS (non-agency)	18,558,510	6/25/2059	0.11%
GALTON FUNDING MORTGAGE TRUST 2019-H1	36418XAA5	Residential MBS (non-agency)	7,896,292	10/25/2059	0.05%
GCAT 2019-NQM1 LLC	36166PAA6	Residential MBS (non-agency)	17,006,733	2/25/2059	0.10%
GCAT 2019-NQM2 TRUST	36166MAA3	Residential MBS (non-agency)	19,592,897	9/25/2059	0.12%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	516,200	12/25/2035	0.00%
GS MORTGAGE-BACKED SECURITIES TRUST 2020-NQM1	36259WAA9	Residential MBS (non-agency)	7,000,000	9/27/2060	0.04%

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GSA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	50,219	6/25/2035	0.00%
GSA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	4,947,489	6/25/2035	0.03%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	93,704	8/25/2034	0.00%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	951,004	10/25/2046	0.01%
HOME RE 2018-1 LTD	43730MAA6	Residential MBS (non-agency)	2,462,849	10/25/2028	0.01%
HOME BANC MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	7,224,205	10/25/2035	0.04%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	10,301,013	6/25/2048	0.06%
HOMEWARD OPPORTUNITIES FUND I TRUST 2019-2	43789VAA6	Residential MBS (non-agency)	12,673,828	9/25/2059	0.08%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	5,258,238	11/25/2036	0.03%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH4	46630CAD6	Residential MBS (non-agency)	1,502,070	1/25/2036	0.01%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	4,680,591	6/26/2035	0.03%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	530,604	2/25/2034	0.00%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,142,209	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	903,915	6/25/2036	0.01%
MFA 2020-NQM1 TRUST	552754AA1	Residential MBS (non-agency)	6,000,000	8/25/2049	0.04%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	1,936,286	7/25/2035	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018-4	64828FCQ3	Residential MBS (non-agency)	6,389,613	1/25/2048	0.04%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-NQM1	64830VAA1	Residential MBS (non-agency)	5,203,296	1/26/2060	0.03%
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2	65536HAG3	Residential MBS (non-agency)	1,548,162	5/25/2035	0.01%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	1,483,444	11/25/2047	0.01%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBP7	Residential MBS (non-agency)	8,368,166	7/25/2035	0.05%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFE SE	70069FEK9	Residential MBS (non-agency)	2,772,251	2/25/2035	0.02%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	46,174	6/25/2035	0.00%
RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	201,697	1/25/2035	0.00%
RAMP SERIES 2005-RS2 TRUST	76112BKE9	Residential MBS (non-agency)	3,443,035	2/25/2035	0.02%
RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	1,552,159	6/25/2035	0.01%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	5,349,045	11/25/2034	0.03%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	926,725	1/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	60,136	12/25/2035	0.00%
RASC SERIES 2006-KS7 TRUST	75406XAD1	Residential MBS (non-agency)	663,866	9/25/2036	0.00%
RESIDENTIAL MORTGAGE LOAN TRUST 2019-3	76119NAA5	Residential MBS (non-agency)	13,546,440	9/25/2059	0.08%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	8,954,195	1/25/2036	0.05%
SG RESIDENTIAL MORTGAGE TRUST 2018-1	81880KAA8	Residential MBS (non-agency)	1,642,598	4/27/2048	0.01%
SG RESIDENTIAL MORTGAGE TRUST 2019-3	78432BAA7	Residential MBS (non-agency)	2,406,247	9/25/2059	0.01%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	843,923	3/25/2036	0.00%
SPRUCE HILL MORTGAGE LOAN TRUST	85211XAA1	Residential MBS (non-agency)	11,469,452	4/29/2049	0.07%
STACR TRUST 2018-DNA2	35563TAA9	Residential MBS (non-agency)	187,187	12/25/2030	0.00%
STACR TRUST 2018-DNA3	35563WAA2	Residential MBS (non-agency)	4,263	9/25/2048	0.00%
STACR TRUST 2018-HRP2	35564ABN0	Residential MBS (non-agency)	14,000,000	2/25/2047	0.08%
STACR TRUST 2018-HRP2	35564AAK7	Residential MBS (non-agency)	5,134,207	2/25/2047	0.03%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	11,005,273	3/25/2048	0.07%

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STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC2	85572PAA1	Residential MBS (non-agency)	13,314,876	10/25/2048	0.08%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2019-1	85571KAA3	Residential MBS (non-agency)	19,527,872	6/25/2049	0.12%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2019-INV1	85572JAA5	Residential MBS (non-agency)	11,648,059	9/27/2049	0.07%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	1,580,196	8/25/2034	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	1,987,178	2/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	264,708	7/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3	86358EWX0	Residential MBS (non-agency)	7,262,855	9/25/2035	0.04%
STRUCTURED ASSET SECURITIES CORP 2005-WF1	86359BV73	Residential MBS (non-agency)	3,855,719	2/25/2035	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	1,618,058	7/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	52,568	5/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	1,565,602	4/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FL3	Residential MBS (non-agency)	1,953,000	2/25/2036	0.01%
TOWD POINT HE TRUST 2019-HE1	89178AAA4	Residential MBS (non-agency)	7,921,097	4/25/2048	0.05%
TOWD POINT MORTGAGE TRUST 2019-HY1	89177EAA7	Residential MBS (non-agency)	12,336,242	10/25/2048	0.07%
TOWD POINT MORTGAGE TRUST 2019-HY2	89177HAA0	Residential MBS (non-agency)	1,501,815	5/25/2058	0.01%
VERUS SECURITIZATION TRUST	92537JAA5	Residential MBS (non-agency)	12,433,080	7/25/2059	0.07%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	12,879,332	6/1/2058	0.08%
VERUS SECURITIZATION TRUST 2019-2	92537GAA1	Residential MBS (non-agency)	16,825,308	5/25/2059	0.10%
VERUS SECURITIZATION TRUST 2019-INV2	92537HAA9	Residential MBS (non-agency)	16,398,544	7/25/2059	0.10%
VERUS SECURITIZATION TRUST 2019-INV3	92537MAA8	Residential MBS (non-agency)	9,405,077	11/25/2059	0.06%
VERUS SECURITIZATION TRUST 2020-1	92536PAA2	Residential MBS (non-agency)	7,585,904	1/25/2060	0.05%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAF0	Residential MBS (non-agency)	1,585,000	11/25/2035	0.01%
ALLY AUTO RECEIVABLES TRUST 2017-2	02007HAD3	Short-term asset-backed securities	6,768,478	3/15/2022	0.04%
ALLY AUTO RECEIVABLES TRUST 2019-1	02004WAB7	Short-term asset-backed securities	951,635	3/15/2022	0.01%
BANK OF THE WEST AUTO TRUST 2018-1	065603AC6	Short-term asset-backed securities	10,255,029	12/15/2022	0.06%
BANK OF THE WEST AUTO TRUST 2019-1	065606AB1	Short-term asset-backed securities	1,625,046	10/17/2022	0.01%
BMW VEHICLE OWNER TRUST 2020-A	09661RAB7	Short-term asset-backed securities	7,250,000	2/27/2023	0.04%
CANADIAN PACER AUTO RECEIVABLES TRUST 2020-1	13645YAB5	Short-term asset-backed securities	17,282,386	11/21/2022	0.10%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFN6	Short-term asset-backed securities	20,000,000	7/17/2023	0.12%
CARMAX AUTO OWNER TRUST 2016-3	14314EAD3	Short-term asset-backed securities	2,434,561	1/18/2022	0.01%
CARMAX AUTO OWNER TRUST 2018-1	14314AAC3	Short-term asset-backed securities	8,568,821	11/15/2022	0.05%
CARMAX AUTO OWNER TRUST 2020-1	14315XAB4	Short-term asset-backed securities	13,302,530	4/17/2023	0.08%
DISCOVER CARD EXECUTION NOTE TRUST	254683BR5	Short-term asset-backed securities	15,366,000	4/17/2023	0.09%
FORD CREDIT AUTO LEASE TRUST 2019-A	34532FAB8	Short-term asset-backed securities	1,343,276	9/15/2021	0.01%
FORD CREDIT AUTO OWNER TRUST 2020-B	34533GAB5	Short-term asset-backed securities	14,000,000	2/15/2023	0.08%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFP4	Short-term asset-backed securities	33,230,000	9/15/2022	0.20%
GM FINANCIAL AUTOMOBILE LEASING TRUST 2020-1	36259KAA5	Short-term asset-backed securities	1,878,764	2/22/2021	0.01%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-1	36255PAD2	Short-term asset-backed securities	6,513,925	7/18/2022	0.04%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-3	36255JAD6	Short-term asset-backed securities	7,215,688	5/16/2023	0.04%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-4	38013FAD3	Short-term asset-backed securities	27,986,637	10/16/2023	0.17%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2020-3	362590AB7	Short-term asset-backed securities	10,000,000	7/17/2023	0.06%

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GOLDEN CREDIT CARD TRUST	380881EK4	Short-term asset-backed securities	69,002,000	1/15/2023	0.41%
HONDA AUTO RECEIVABLES 2017-1 OWNER TRUST	43814TAD4	Short-term asset-backed securities	12,138,000	6/21/2023	0.07%
HONDA AUTO RECEIVABLES 2018-3 OWNER TRUST	43815HAC1	Short-term asset-backed securities	6,322,255	8/22/2022	0.04%
HONDA AUTO RECEIVABLES 2019-3 OWNER TRUST	43815NAB0	Short-term asset-backed securities	11,643,029	4/15/2022	0.07%
HONDA AUTO RECEIVABLES 2019-4 OWNER TRUST	43813VAB4	Short-term asset-backed securities	30,177,089	6/20/2022	0.18%
HYUNDAI AUTO RECEIVABLES TRUST 2016-B	44891EAD1	Short-term asset-backed securities	3,259,929	11/15/2022	0.02%
HYUNDAI AUTO RECEIVABLES TRUST 2016-B	44891EAG4	Short-term asset-backed securities	5,490,000	9/15/2023	0.03%
HYUNDAI AUTO RECEIVABLES TRUST 2017-A	44931PAE6	Short-term asset-backed securities	6,858,232	4/17/2023	0.04%
HYUNDAI AUTO RECEIVABLES TRUST 2020-B	44933FAB2	Short-term asset-backed securities	15,000,000	3/15/2023	0.09%
MRA ISSUANCE TRUST 2020-2	55346HAA7	Short-term asset-backed securities	21,602,261	10/22/2020	0.13%
NISSAN AUTO RECEIVABLES 2017-A OWNER TRUST	654747AE4	Short-term asset-backed securities	22,300,000	5/15/2023	0.13%
NISSAN AUTO RECEIVABLES 2017-B OWNER TRUST	65478GAE0	Short-term asset-backed securities	18,120,000	10/16/2023	0.11%
NISSAN AUTO RECEIVABLES 2017-C OWNER TRUST	65478HAD0	Short-term asset-backed securities	4,430,061	4/18/2022	0.03%
SECURITIZED TERM AUTO RECEIVABLES TRUST 2018-1	81376QAD0	Short-term asset-backed securities	8,523,527	1/25/2022	0.05%
SECURITIZED TERM AUTO RECEIVABLES TRUST 2019-1	81377DAC0	Short-term asset-backed securities	10,100,000	2/27/2023	0.06%
STATION PLACE SECURITIZATION TRUST	85771LAA9	Short-term asset-backed securities	49,174,000	3/26/2021	0.29%
STATION PLACE SECURITIZATION TRUST SERIES 2019-11	85771JAA4	Short-term asset-backed securities	38,829,000	10/24/2020	0.23%
STATION PLACE SECURITIZATION TRUST SERIES 2019-7	85775CAA5	Short-term asset-backed securities	19,288,000	9/24/2020	0.11%
TOYOTA AUTO RECEIVABLES 2017-C OWNER TRUST	89237RAE8	Short-term asset-backed securities	1,775,000	12/15/2022	0.01%
TOYOTA AUTO RECEIVABLES 2019-B OWNER TRUST	89239JAB0	Short-term asset-backed securities	6,057,770	2/15/2022	0.04%
TOYOTA AUTO RECEIVABLES 2020-C OWNER TRUST	89237VAA7	Short-term asset-backed securities	17,000,000	2/15/2023	0.10%
USAA AUTO OWNER TRUST 2019-1	90290EAB5	Short-term asset-backed securities	3,004,355	2/15/2022	0.02%
WORLD OMNI AUTO RECEIVABLES TRUST 2016-B	98161PAE3	Short-term asset-backed securities	10,855,000	11/15/2022	0.06%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-A	98161VAC4	Short-term asset-backed securities	3,339,545	4/17/2023	0.02%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-C	98163EAD8	Short-term asset-backed securities	32,078,443	11/15/2023	0.19%
FEDERAL FARM CREDIT BANKS FUNDING CORP	3133EK6W1	U.S. Treasury/agency	93,000,000	11/7/2022	0.55%

¹ Certain securities effective maturity is less than the stated final maturity due to certain structural features.

