

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JJB7	Asset-backed securities	3,000,000	12/15/2025	0.32%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGF6	Asset-backed securities	3,000,000	8/8/2024	0.32%
FORD CREDIT AUTO OWNER TRUST 2018-REV2	34528HAA2	Asset-backed securities	4,950,000	1/15/2030	0.53%
GOLDEN CREDIT CARD TRUST	380881ER9	Asset-backed securities	4,750,000	8/15/2025	0.51%
CREDIT SUISSE AG/NEW YORK NY	22552G6F2	Certificate of deposit	1,250,000	1/19/2024	0.13%
NORDEA BANK ABP/NEW YORK NY	65558USX1	Certificate of deposit	2,000,000	8/14/2023	0.21%
SVENSKA HANDELSBANKEN/NEW YORK NY	86959RXR6	Certificate of deposit	3,000,000	3/2/2023	0.32%
ALEXANDRIA REAL ESTATE EQUITIES INC	01527MF81	Commercial paper	5,000,000	6/8/2022	0.53%
ALIMENTATION COUCHE-TARD INC	01626VFE8	Commercial paper	1,750,000	6/14/2022	0.19%
AON CORP	03739PF92	Commercial paper	4,000,000	6/9/2022	0.43%
ARROW ELECTRONICS INC	04273MF24	Commercial paper	3,750,000	6/2/2022	0.40%
ARROW ELECTRONICS INC	04273MF73	Commercial paper	1,800,000	6/7/2022	0.19%
ARROW ELECTRONICS INC	04273MF99	Commercial paper	3,000,000	6/9/2022	0.32%
AT&T INC	0020A3GC8	Commercial paper	1,700,000	7/12/2022	0.18%
AUTONATION INC	05330NF12	Commercial paper	9,750,000	6/1/2022	1.04%
AVIATION CAPITAL GROUP LLC	05369CF10	Commercial paper	5,750,000	6/1/2022	0.61%
AVIATION CAPITAL GROUP LLC	05369CF77	Commercial paper	1,750,000	6/7/2022	0.19%
AVIATION CAPITAL GROUP LLC	05369CFG7	Commercial paper	1,250,000	6/16/2022	0.13%
CABOT CORP	12705XF88	Commercial paper	5,000,000	6/8/2022	0.53%
CABOT CORP	12705XFG0	Commercial paper	4,000,000	6/16/2022	0.43%
CONAGRA BRANDS INC	20600HF17	Commercial paper	4,500,000	6/1/2022	0.48%
CROWN CASTLE INTERNATIONAL CORP	22823QF89	Commercial paper	1,500,000	6/8/2022	0.16%
CROWN CASTLE INTERNATIONAL CORP	22823QFE6	Commercial paper	2,000,000	6/14/2022	0.21%
CROWN CASTLE INTERNATIONAL CORP	22823QFG1	Commercial paper	500,000	6/16/2022	0.05%
CROWN CASTLE INTERNATIONAL CORP	22823QFM8	Commercial paper	2,250,000	6/21/2022	0.24%
CROWN CASTLE INTERNATIONAL CORP	22823QFP1	Commercial paper	3,000,000	6/23/2022	0.32%
DOMINION ENERGY INC	2574P1F23	Commercial paper	2,000,000	6/2/2022	0.21%
DOMINION ENERGY INC	2574P1FF4	Commercial paper	3,000,000	6/15/2022	0.32%
DOMINION ENERGY INC	2574P1FH0	Commercial paper	2,000,000	6/17/2022	0.21%
ENBRIDGE US INC	29251VFG6	Commercial paper	2,000,000	6/16/2022	0.21%
ENBRIDGE US INC	29251VFN1	Commercial paper	1,750,000	6/22/2022	0.19%
ENBRIDGE US INC	29251VNK8	Commercial paper	1,750,000	1/19/2023	0.18%
ENEL FINANCE AMERICA LLC	29279HGD1	Commercial paper	550,000	7/13/2022	0.06%
ENERGY TRANSFER LP	29277FF14	Commercial paper	7,350,000	6/1/2022	0.78%
ENERGY TRANSFER LP	29277FF22	Commercial paper	2,400,000	6/2/2022	0.26%
EVERGY MISSOURI WEST INC	30037NFT5	Commercial paper	2,000,000	6/27/2022	0.21%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GF85	Commercial paper	2,750,000	6/8/2022	0.29%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GFM4	Commercial paper	3,000,000	6/21/2022	0.32%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GFN2	Commercial paper	1,180,000	6/22/2022	0.13%
FMC CORP	34410XF39	Commercial paper	1,750,000	6/3/2022	0.19%
FMC CORP	34410XF70	Commercial paper	2,500,000	6/7/2022	0.27%

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FMC CORP	34410XFG0	Commercial paper	2,750,000	6/16/2022	0.29%
FMC CORP	34410XFH8	Commercial paper	2,500,000	6/17/2022	0.27%
GENERAL MOTORS FINANCIAL CO INC	37046UF30	Commercial paper	1,000,000	6/3/2022	0.11%
GENERAL MOTORS FINANCIAL CO INC	37046UFA4	Commercial paper	1,250,000	6/10/2022	0.13%
GENERAL MOTORS FINANCIAL CO INC	37046UFE6	Commercial paper	1,250,000	6/14/2022	0.13%
GENERAL MOTORS FINANCIAL CO INC	37046UFH9	Commercial paper	750,000	6/17/2022	0.08%
GENERAL MOTORS FINANCIAL CO INC	37046UFN6	Commercial paper	1,250,000	6/22/2022	0.13%
GENERAL MOTORS FINANCIAL CO INC	37046UFQ9	Commercial paper	1,000,000	6/24/2022	0.11%
GLENCORE FUNDING LLC	37790BF97	Commercial paper	4,000,000	6/9/2022	0.43%
GLENCORE FUNDING LLC	37790BFH9	Commercial paper	1,750,000	6/17/2022	0.19%
HEALTHPEAK PROPERTIES INC	42250RFE4	Commercial paper	2,000,000	6/14/2022	0.21%
HEALTHPEAK PROPERTIES INC	42250RFF1	Commercial paper	4,000,000	6/15/2022	0.43%
HEALTHPEAK PROPERTIES INC	42250RFM6	Commercial paper	3,750,000	6/21/2022	0.40%
HSBC USA INC	40434WEM9	Commercial paper	3,250,000	7/8/2022	0.35%
HSBC USA INC	40434RLN0	Commercial paper	1,750,000	11/22/2022	0.18%
HSBC USA INC	40434RMU3	Commercial paper	1,750,000	12/28/2022	0.18%
HSBC USA INC	40434RN32	Commercial paper	1,750,000	1/3/2023	0.18%
HUMANA INC	44486JFG9	Commercial paper	2,750,000	6/16/2022	0.29%
HUMANA INC	44486JFP9	Commercial paper	2,000,000	6/23/2022	0.21%
HUMANA INC	44486JFQ7	Commercial paper	1,000,000	6/24/2022	0.11%
HUMANA INC	44486JFT1	Commercial paper	1,750,000	6/27/2022	0.19%
INTERCONTINENTAL EXCHANGE INC	45856XF77	Commercial paper	2,500,000	6/7/2022	0.27%
INTERNATIONAL FLAVORS & FRAGRANCES INC	4595A3F10	Commercial paper	1,500,000	6/1/2022	0.16%
INTERNATIONAL FLAVORS & FRAGRANCES INC	4595A3F69	Commercial paper	1,250,000	6/6/2022	0.13%
INTERNATIONAL FLAVORS & FRAGRANCES INC	4595A3F85	Commercial paper	1,000,000	6/8/2022	0.11%
INTERNATIONAL FLAVORS & FRAGRANCES INC	4595A3FA0	Commercial paper	1,000,000	6/10/2022	0.11%
INTERNATIONAL FLAVORS & FRAGRANCES INC	4595A3FM4	Commercial paper	1,100,000	6/21/2022	0.12%
INTERNATIONAL FLAVORS & FRAGRANCES INC	4595A3G50	Commercial paper	1,250,000	7/5/2022	0.13%
KINDER MORGAN INC	49455MFE3	Commercial paper	5,000,000	6/14/2022	0.53%
LOUISVILLE GAS AND ELECTRIC CO	54667UF25	Commercial paper	3,000,000	6/2/2022	0.32%
MID-AMERICA APARTMENTS LP	59524PF28	Commercial paper	5,000,000	6/2/2022	0.53%
MOHAWK INDUSTRIES INC	60819KFP0	Commercial paper	2,000,000	6/23/2022	0.21%
NATIONAL GRID NORTH AMERICA INC	63627BF76	Commercial paper	2,000,000	6/7/2022	0.21%
NATIONAL GRID PLC	63627UFP4	Commercial paper	750,000	6/23/2022	0.08%
NUTRIEN LTD	67077VFF0	Commercial paper	1,750,000	6/15/2022	0.19%
ONEOK INC	68269FF12	Commercial paper	1,000,000	6/1/2022	0.11%
ONEOK INC	68269FF20	Commercial paper	1,930,000	6/2/2022	0.21%
ONEOK INC	68269FF61	Commercial paper	3,000,000	6/6/2022	0.32%
PLAINS MIDSTREAM CANADA ULC	72651WF13	Commercial paper	7,530,000	6/1/2022	0.80%
PPG INDUSTRIES INC	69350BF68	Commercial paper	1,000,000	6/6/2022	0.11%
PPG INDUSTRIES INC	69350BF92	Commercial paper	2,500,000	6/9/2022	0.27%

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PPG INDUSTRIES INC	69350BFE1	Commercial paper	1,500,000	6/14/2022	0.16%
PPL CAPITAL FUNDING INC	69354HF95	Commercial paper	870,000	6/9/2022	0.09%
PPL CAPITAL FUNDING INC	69354HFD6	Commercial paper	2,000,000	6/13/2022	0.21%
REALTY INCOME CORP	75611NF64	Commercial paper	2,125,000	6/6/2022	0.23%
REALTY INCOME CORP	75611NFG2	Commercial paper	3,000,000	6/16/2022	0.32%
SUNCOR ENERGY INC	86723BF62	Commercial paper	1,250,000	6/6/2022	0.13%
THERMO FISHER SCIENTIFIC INC	88355MF10	Commercial paper	3,500,000	6/1/2022	0.37%
TRANSCANADA PIPELINES LTD	89355QF19	Commercial paper	1,750,000	6/1/2022	0.19%
TRANSCANADA PIPELINES LTD	89355QFM3	Commercial paper	2,250,000	6/21/2022	0.24%
TRANSCANADA PIPELINES LTD	89355QFN1	Commercial paper	1,000,000	6/22/2022	0.11%
TRANSCANADA PIPELINES LTD	89355QFP6	Commercial paper	1,000,000	6/23/2022	0.11%
VW CREDIT INC	91842KF76	Commercial paper	3,189,000	6/7/2022	0.34%
WELLTOWER INC	95040XF61	Commercial paper	750,000	6/6/2022	0.08%
WELLTOWER INC	95040XF87	Commercial paper	1,250,000	6/8/2022	0.13%
WELLTOWER INC	95040XFH7	Commercial paper	750,000	6/17/2022	0.08%
WELLTOWER INC	95040XFM6	Commercial paper	750,000	6/21/2022	0.08%
WESTPAC BANKING CORP	9612C4T76	Commercial paper	3,150,000	3/21/2023	0.34%
WPP CP LLC	92939BFE3	Commercial paper	2,000,000	6/14/2022	0.21%
WPP CP LLC	92939BFG8	Commercial paper	1,496,000	6/16/2022	0.16%
WPP CP LLC	92939BFH6	Commercial paper	1,500,000	6/17/2022	0.16%
ADVANCED MICRO DEVICES INC	007903AX5	Investment-grade corporate bonds	200,000	8/15/2022	0.02%
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST	00774MBA2	Investment-grade corporate bonds	3,735,000	9/29/2023	0.39%
AIG GLOBAL FUNDING	00138MAA4	Investment-grade corporate bonds	3,000,000	12/15/2023	0.32%
AIR LEASE CORP	00914AAN2	Investment-grade corporate bonds	5,000,000	12/15/2022	0.53%
AMERICAN ELECTRIC POWER CO INC	025537AQ4	Investment-grade corporate bonds	500,000	11/1/2023	0.05%
AMERICAN ELECTRIC POWER CO INC	025537AS0	Investment-grade corporate bonds	1,871,000	11/1/2023	0.20%
AMERICAN ELECTRIC POWER CO INC	025537AK7	Investment-grade corporate bonds	450,000	3/15/2024	0.05%
AMERICAN EXPRESS CO	025816BM0	Investment-grade corporate bonds	826,000	8/1/2022	0.09%
AMERICAN EXPRESS CO	025816BN8	Investment-grade corporate bonds	540,000	8/1/2022	0.06%
AMERICAN EXPRESS CO	025816BT5	Investment-grade corporate bonds	1,465,000	2/27/2023	0.16%
AMERICAN EXPRESS CO	025816BX6	Investment-grade corporate bonds	1,470,000	8/3/2023	0.16%
AMERICAN EXPRESS CO	025816CJ6	Investment-grade corporate bonds	2,585,000	11/3/2023	0.27%
AMERICAN EXPRESS CO	025816CU1	Investment-grade corporate bonds	2,954,000	5/3/2024	0.31%
AMERICAN EXPRESS CO	025816CR8	Investment-grade corporate bonds	1,137,000	3/4/2025	0.12%
AMERICAN HONDA FINANCE CORP	02665WDG3	Investment-grade corporate bonds	5,738,000	5/10/2023	0.61%
AMERICAN HONDA FINANCE CORP	02665WDP3	Investment-grade corporate bonds	1,561,000	9/8/2023	0.17%
AMERICAN TOWER CORP	03027XAB6	Investment-grade corporate bonds	350,000	1/31/2023	0.04%
AMERICAN TOWER CORP	03027XBH2	Investment-grade corporate bonds	1,703,000	1/15/2024	0.17%
ANALOG DEVICES INC	032654AT2	Investment-grade corporate bonds	795,000	10/1/2024	0.08%
ANZ NEW ZEALAND INT'L LTD/LONDON	00182EBQ1	Investment-grade corporate bonds	1,968,000	2/18/2025	0.21%
ARES CAPITAL CORP	04010LAU7	Investment-grade corporate bonds	2,526,000	2/10/2023	0.27%

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ASTRAZENECA PLC	046353AS7	Investment-grade corporate bonds	2,740,000	8/17/2023	0.29%
AT&T INC	00206RMH2	Investment-grade corporate bonds	3,360,000	3/25/2024	0.36%
AT&T INC	00206RGD8	Investment-grade corporate bonds	3,462,000	6/12/2024	0.37%
ATHENE GLOBAL FUNDING	04685A2E0	Investment-grade corporate bonds	1,250,000	7/1/2022	0.13%
ATHENE GLOBAL FUNDING	04685A2X8	Investment-grade corporate bonds	1,723,000	5/24/2024	0.18%
ATHENE GLOBAL FUNDING	04685A3B5	Investment-grade corporate bonds	2,370,000	8/19/2024	0.24%
ATHENE GLOBAL FUNDING	04685A3H2	Investment-grade corporate bonds	3,155,000	1/7/2025	0.33%
ATMOS ENERGY CORP	049560AV7	Investment-grade corporate bonds	1,300,000	3/9/2023	0.14%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADE8	Investment-grade corporate bonds	820,000	11/21/2022	0.09%
AVALONBAY COMMUNITIES INC	05348EAR0	Investment-grade corporate bonds	750,000	3/15/2023	0.08%
BANCO BILBAO VIZCAYA ARGENTARIA SA	05946KAH4	Investment-grade corporate bonds	1,800,000	9/18/2023	0.19%
BANCO SANTANDER SA	05964HAD7	Investment-grade corporate bonds	1,800,000	2/23/2023	0.19%
BANCO SANTANDER SA	05964HAH8	Investment-grade corporate bonds	3,096,000	4/12/2023	0.33%
BANK OF AMERICA CORP	06051GHC6	Investment-grade corporate bonds	1,483,000	12/20/2023	0.16%
BANK OF AMERICA CORP	06051GHE2	Investment-grade corporate bonds	7,348,000	3/5/2024	0.78%
BANK OF AMERICA CORP	06051GJX8	Investment-grade corporate bonds	4,000,000	5/28/2024	0.42%
BANK OF MONTREAL	06368EJS2	Investment-grade corporate bonds	1,962,000	4/14/2023	0.21%
BANK OF MONTREAL	06368FAH2	Investment-grade corporate bonds	2,525,000	3/8/2024	0.27%
BANK OF MONTREAL	06367WYQ0	Investment-grade corporate bonds	2,305,000	7/9/2024	0.24%
BANK OF MONTREAL	06368FAF6	Investment-grade corporate bonds	3,065,000	1/10/2025	0.32%
BANK OF NEW YORK MELLON CORP/THE	06406FAF0	Investment-grade corporate bonds	1,315,000	10/30/2023	0.14%
BANK OF NEW YORK MELLON CORP/THE	06406RAY3	Investment-grade corporate bonds	2,277,000	10/25/2024	0.24%
BANK OF NEW YORK MELLON CORP/THE	06406RBE6	Investment-grade corporate bonds	3,616,000	4/25/2025	0.39%
BANK OF NOVA SCOTIA/THE	064159VK9	Investment-grade corporate bonds	2,077,000	5/1/2023	0.22%
BANK OF NOVA SCOTIA/THE	0641593Y0	Investment-grade corporate bonds	4,300,000	6/23/2023	0.46%
BANK OF NOVA SCOTIA/THE	0641598L3	Investment-grade corporate bonds	2,070,000	9/15/2023	0.22%
BANK OF NOVA SCOTIA/THE	0641593W4	Investment-grade corporate bonds	1,000,000	4/15/2024	0.11%
BANK OF NOVA SCOTIA/THE	0641596F8	Investment-grade corporate bonds	3,300,000	7/31/2024	0.35%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAS6	Investment-grade corporate bonds	2,221,000	11/21/2022	0.24%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAQ0	Investment-grade corporate bonds	760,000	7/20/2023	0.08%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAV9	Investment-grade corporate bonds	2,808,000	2/27/2024	0.29%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAW7	Investment-grade corporate bonds	4,625,000	2/4/2025	0.49%
BARCLAYS PLC	06738EBB0	Investment-grade corporate bonds	1,296,000	5/16/2024	0.14%
BARCLAYS PLC	06738EBC8	Investment-grade corporate bonds	3,346,000	5/16/2024	0.36%
BECTON DICKINSON AND CO	075887BU2	Investment-grade corporate bonds	1,757,000	6/6/2022	0.19%
BMW US CAPITAL LLC	05565EBN4	Investment-grade corporate bonds	800,000	4/1/2024	0.09%
BMW US CAPITAL LLC	05565EBV6	Investment-grade corporate bonds	2,600,000	8/12/2024	0.28%
BMW US CAPITAL LLC	05565EBY0	Investment-grade corporate bonds	944,000	4/1/2025	0.10%
BNP PARIBAS SA	09659W2E3	Investment-grade corporate bonds	750,000	3/1/2023	0.08%
BPCE SA	05583JAD4	Investment-grade corporate bonds	4,790,000	9/12/2023	0.51%
BPCE SA	05578AAW8	Investment-grade corporate bonds	911,000	1/14/2025	0.10%

Putnam World Trust Ultra Short Duration Income Fund

As of 5/31/2022

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CANADIAN IMPERIAL BANK OF COMMERCE	136069TZ4	Investment-grade corporate bonds	410,000	6/16/2022	0.04%
CANADIAN IMPERIAL BANK OF COMMERCE	13607GKW3	Investment-grade corporate bonds	6,306,000	3/17/2023	0.67%
CANADIAN IMPERIAL BANK OF COMMERCE	13607HVD1	Investment-grade corporate bonds	2,545,000	6/22/2023	0.27%
CANADIAN IMPERIAL BANK OF COMMERCE	13607RAE0	Investment-grade corporate bonds	778,000	9/13/2023	0.08%
CANADIAN IMPERIAL BANK OF COMMERCE	13607HYE6	Investment-grade corporate bonds	2,604,000	10/18/2024	0.27%
CAPITAL ONE BANK USA NA	140420NB2	Investment-grade corporate bonds	1,500,000	2/15/2023	0.16%
CAPITAL ONE FINANCIAL CORP	14040HBV6	Investment-grade corporate bonds	5,013,000	1/30/2023	0.53%
CAPITAL ONE FINANCIAL CORP	14040HCL7	Investment-grade corporate bonds	2,785,000	12/6/2024	0.29%
CAPITAL ONE FINANCIAL CORP	14040HCR4	Investment-grade corporate bonds	1,990,000	5/9/2025	0.21%
CAPITAL ONE NA	14042RHB0	Investment-grade corporate bonds	800,000	8/8/2022	0.09%
CATERPILLAR FINANCIAL SERVICES CORP	14913R2R7	Investment-grade corporate bonds	1,350,000	9/13/2024	0.14%
CELANESE US HOLDINGS LLC	15089QAD6	Investment-grade corporate bonds	1,750,000	11/15/2022	0.19%
CHARLES SCHWAB CORP/THE	808513BM6	Investment-grade corporate bonds	4,840,000	3/18/2024	0.51%
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIO	161175BP8	Investment-grade corporate bonds	561,000	2/1/2024	0.06%
CHEVRON USA INC	166756AG1	Investment-grade corporate bonds	1,804,000	8/12/2022	0.19%
CHEVRON USA INC	166756AK2	Investment-grade corporate bonds	2,707,000	8/11/2023	0.29%
CIGNA CORP	125523AC4	Investment-grade corporate bonds	5,538,000	7/15/2023	0.59%
CITIGROUP INC	172967KX8	Investment-grade corporate bonds	4,296,000	9/1/2023	0.46%
CITIGROUP INC	172967MA6	Investment-grade corporate bonds	5,017,000	6/1/2024	0.53%
CITIGROUP INC	172967MW8	Investment-grade corporate bonds	2,945,000	5/1/2025	0.31%
CITIGROUP INC	172967NR8	Investment-grade corporate bonds	1,003,000	5/24/2025	0.11%
CITIZENS BANK NA/PROVIDENCE RI	17401QAR2	Investment-grade corporate bonds	2,107,000	3/29/2023	0.23%
CITIZENS BANK NA/PROVIDENCE RI	75524KNO3	Investment-grade corporate bonds	565,000	5/23/2025	0.06%
COMMONWEALTH BANK OF AUSTRALIA	2027A0KJ7	Investment-grade corporate bonds	4,419,000	3/14/2025	0.47%
CONAGRA BRANDS INC	205887CG5	Investment-grade corporate bonds	1,000,000	8/11/2023	0.10%
CREDIT AGRICOLE SA/LONDON	22535WAF4	Investment-grade corporate bonds	6,112,000	4/24/2023	0.65%
CREDIT SUISSE AG/NEW YORK NY	22550UAD3	Investment-grade corporate bonds	1,655,000	8/9/2023	0.18%
CREDIT SUISSE AG/NEW YORK NY	22550UAB7	Investment-grade corporate bonds	1,500,000	2/2/2024	0.16%
CREDIT SUISSE GROUP AG	225401AH1	Investment-grade corporate bonds	6,863,000	6/12/2024	0.74%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AH4	Investment-grade corporate bonds	1,342,000	9/15/2022	0.14%
CVS HEALTH CORP	126650CQ1	Investment-grade corporate bonds	594,000	12/1/2022	0.06%
DAIMLER FINANCE NORTH AMERICA LLC	233851DM3	Investment-grade corporate bonds	685,000	5/4/2023	0.07%
DAIMLER TRUCKS FINANCE NORTH AMERICA LLC	233853AA8	Investment-grade corporate bonds	2,577,000	6/14/2023	0.27%
DAIMLER TRUCKS FINANCE NORTH AMERICA LLC	233853AC4	Investment-grade corporate bonds	1,933,000	12/14/2023	0.21%
DAIMLER TRUCKS FINANCE NORTH AMERICA LLC	233853AK6	Investment-grade corporate bonds	1,584,000	4/5/2024	0.17%
DAIMLER TRUCKS FINANCE NORTH AMERICA LLC	233853AE0	Investment-grade corporate bonds	1,611,000	12/13/2024	0.17%
DEUTSCHE BANK AG/NEW YORK NY	251526BL2	Investment-grade corporate bonds	1,458,000	11/16/2022	0.16%
DEUTSCHE BANK AG/NEW YORK NY	251526BS7	Investment-grade corporate bonds	2,324,000	2/27/2023	0.25%
DEUTSCHE BANK AG/NEW YORK NY	251526CL1	Investment-grade corporate bonds	2,268,000	11/8/2023	0.24%
DISCOVER BANK	25466AAK7	Investment-grade corporate bonds	3,127,000	2/6/2023	0.33%
DISCOVER FINANCIAL SERVICES	254709AJ7	Investment-grade corporate bonds	3,500,000	11/21/2022	0.38%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DNB BANK ASA	23329PAD2	Investment-grade corporate bonds	3,275,000	12/2/2022	0.35%
DNB BANK ASA	25601B2C8	Investment-grade corporate bonds	3,459,000	3/28/2025	0.37%
DOMINION ENERGY INC	25746UBP3	Investment-grade corporate bonds	1,100,000	9/15/2022	0.12%
DOMINION ENERGY INC	25746UDH9	Investment-grade corporate bonds	1,617,000	9/15/2023	0.17%
DUKE ENERGY CAROLINAS LLC	26442CAV6	Investment-grade corporate bonds	1,828,000	3/15/2023	0.20%
DUKE ENERGY CORP	26441CBK0	Investment-grade corporate bonds	1,371,000	6/10/2023	0.15%
ENBRIDGE INC	29250NBD6	Investment-grade corporate bonds	1,380,000	2/17/2023	0.15%
ENBRIDGE INC	29250NBG9	Investment-grade corporate bonds	659,000	10/4/2023	0.07%
ENBRIDGE INC	29250NBM6	Investment-grade corporate bonds	1,620,000	2/16/2024	0.17%
ERAC USA FINANCE LLC	26884TAH5	Investment-grade corporate bonds	75,000	10/15/2022	0.01%
EVERSOURCE ENERGY	30040WAM0	Investment-grade corporate bonds	1,400,000	8/15/2023	0.15%
FEDERATION DES CAISSES DESJARDINS DU QUEBEC	31429KAF0	Investment-grade corporate bonds	3,010,000	5/21/2024	0.32%
FIRST-CITIZENS BANK & TRUST CO	125581HA9	Investment-grade corporate bonds	2,123,000	6/19/2024	0.23%
GA GLOBAL FUNDING TRUST	36143L2E4	Investment-grade corporate bonds	650,000	9/13/2024	0.07%
GA GLOBAL FUNDING TRUST	36143L2K0	Investment-grade corporate bonds	1,914,000	4/11/2025	0.20%
GENERAL MILLS INC	370334CC6	Investment-grade corporate bonds	1,881,000	10/17/2023	0.20%
GENERAL MOTORS FINANCIAL CO INC	37045XBX3	Investment-grade corporate bonds	965,000	6/30/2022	0.10%
GENERAL MOTORS FINANCIAL CO INC	37045XCU8	Investment-grade corporate bonds	250,000	7/8/2022	0.03%
GENERAL MOTORS FINANCIAL CO INC	37045XDF0	Investment-grade corporate bonds	1,280,000	3/8/2024	0.13%
GEORGIA-PACIFIC LLC	37331NAM3	Investment-grade corporate bonds	1,725,000	5/15/2024	0.18%
GILEAD SCIENCES INC	375558BW2	Investment-grade corporate bonds	2,049,000	9/29/2023	0.21%
GLENCORE FINANCE CANADA LTD	98417EAT7	Investment-grade corporate bonds	361,000	10/25/2022	0.04%
GLENCORE FUNDING LLC	378272AP3	Investment-grade corporate bonds	300,000	10/27/2022	0.03%
GOLDMAN SACHS GROUP INC/THE	38141GWU4	Investment-grade corporate bonds	3,022,000	2/23/2023	0.32%
GOLDMAN SACHS GROUP INC/THE	38141GWK6	Investment-grade corporate bonds	1,281,000	6/5/2023	0.14%
GOLDMAN SACHS GROUP INC/THE	38141GXX5	Investment-grade corporate bonds	800,000	11/17/2023	0.08%
GOLDMAN SACHS GROUP INC/THE	38141GXL3	Investment-grade corporate bonds	600,000	11/17/2023	0.06%
GOLDMAN SACHS GROUP INC/THE	38141GXW9	Investment-grade corporate bonds	4,146,000	3/8/2024	0.44%
GOLDMAN SACHS GROUP INC/THE	38141GYF5	Investment-grade corporate bonds	2,815,000	9/10/2024	0.30%
GOLDMAN SACHS GROUP INC/THE	38141GYQ1	Investment-grade corporate bonds	1,300,000	10/21/2024	0.14%
GSK CONSUMER HEALTHCARE CAPITAL US LLC	36264GAB5	Investment-grade corporate bonds	1,503,000	3/24/2024	0.16%
HUNTINGTON BANCSHARES INC/OH	337915AA0	Investment-grade corporate bonds	560,000	2/4/2023	0.06%
HUNTINGTON NATIONAL BANK/THE	44644MAE1	Investment-grade corporate bonds	1,990,000	5/16/2025	0.21%
HYUNDAI CAPITAL AMERICA	44891ABA4	Investment-grade corporate bonds	300,000	6/20/2022	0.03%
HYUNDAI CAPITAL AMERICA	44891ABO9	Investment-grade corporate bonds	1,127,000	11/10/2022	0.12%
ING GROEP NV	456837AL7	Investment-grade corporate bonds	6,354,000	10/2/2023	0.68%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AM3	Investment-grade corporate bonds	2,318,000	9/15/2022	0.25%
INTERNATIONAL LEASE FINANCE CORP	459745GN9	Investment-grade corporate bonds	250,000	8/15/2022	0.03%
INTESA SANPAOLO SPA	46115HAZ0	Investment-grade corporate bonds	5,737,000	7/14/2022	0.61%
INTESA SANPAOLO SPA	46115HBC0	Investment-grade corporate bonds	3,425,000	1/12/2023	0.36%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSX0	Investment-grade corporate bonds	1,308,000	6/27/2022	0.14%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTN1	Investment-grade corporate bonds	3,250,000	1/6/2023	0.35%
JPMORGAN CHASE & CO	46625HRW2	Investment-grade corporate bonds	6,688,000	10/24/2023	0.71%
JPMORGAN CHASE & CO	46647PCA2	Investment-grade corporate bonds	1,006,000	3/16/2024	0.11%
JPMORGAN CHASE & CO	46647PAQ9	Investment-grade corporate bonds	5,397,000	4/23/2024	0.58%
JPMORGAN CHASE & CO	46647PAW6	Investment-grade corporate bonds	1,120,000	7/23/2024	0.12%
KEURIG DR PEPPER INC	49271VAL4	Investment-grade corporate bonds	2,045,000	3/15/2024	0.21%
KEYBANK NA/CLEVELAND OH	49327M3A0	Investment-grade corporate bonds	3,783,000	1/3/2024	0.40%
KEYBANK NA/CLEVELAND OH	49327M3B8	Investment-grade corporate bonds	3,250,000	1/3/2024	0.34%
KEYBANK NA/CLEVELAND OH	49327M3D4	Investment-grade corporate bonds	2,460,000	6/14/2024	0.26%
KEYCORP	49326EEL3	Investment-grade corporate bonds	1,004,000	5/23/2025	0.11%
KINDER MORGAN ENERGY PARTNERS LP	494550BL9	Investment-grade corporate bonds	600,000	9/1/2022	0.06%
KINDER MORGAN ENERGY PARTNERS LP	494550BM7	Investment-grade corporate bonds	1,200,000	2/15/2023	0.13%
KINDER MORGAN INC	49456BAM3	Investment-grade corporate bonds	382,000	1/15/2023	0.04%
KINDER MORGAN INC	49456BAN1	Investment-grade corporate bonds	823,000	1/15/2023	0.09%
L3HARRIS TECHNOLOGIES INC	502431AG4	Investment-grade corporate bonds	6,108,000	3/10/2023	0.65%
LLOYDS BANKING GROUP PLC	53944YAM5	Investment-grade corporate bonds	1,642,000	6/15/2023	0.18%
LLOYDS BANKING GROUP PLC	539439AP4	Investment-grade corporate bonds	1,506,000	11/7/2023	0.16%
LLOYDS BANKING GROUP PLC	53944YAN3	Investment-grade corporate bonds	4,667,000	5/11/2024	0.48%
MACQUARIE BANK LTD	55608PBK9	Investment-grade corporate bonds	715,000	3/21/2025	0.08%
MACQUARIE GROUP LTD	55608JAJ7	Investment-grade corporate bonds	4,393,000	11/28/2023	0.47%
MACQUARIE GROUP LTD	55608JAM0	Investment-grade corporate bonds	4,282,000	3/27/2024	0.46%
MAGALLANES INC	55903VAA1	Investment-grade corporate bonds	1,590,000	3/15/2024	0.17%
MASSMUTUAL GLOBAL FUNDING II	57629WCK4	Investment-grade corporate bonds	560,000	7/1/2022	0.06%
MASSMUTUAL GLOBAL FUNDING II	57629WDC1	Investment-grade corporate bonds	5,220,000	4/12/2024	0.56%
MASSMUTUAL GLOBAL FUNDING II	57629WDF4	Investment-grade corporate bonds	1,884,000	10/21/2024	0.20%
MASSMUTUAL GLOBAL FUNDING II	57629WDH0	Investment-grade corporate bonds	2,774,000	3/21/2025	0.30%
MET TOWER GLOBAL FUNDING	58989V2A1	Investment-grade corporate bonds	2,000,000	7/13/2022	0.21%
MET TOWER GLOBAL FUNDING	58989VAA2	Investment-grade corporate bonds	1,000,000	1/17/2023	0.11%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GDB2	Investment-grade corporate bonds	600,000	6/17/2022	0.06%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GGW3	Investment-grade corporate bonds	2,700,000	1/7/2024	0.29%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GEQ8	Investment-grade corporate bonds	150,000	9/27/2024	0.02%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GEX3	Investment-grade corporate bonds	825,000	3/21/2025	0.09%
MISSISSIPPI POWER CO	605417CC6	Investment-grade corporate bonds	1,543,000	6/28/2024	0.16%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AQ7	Investment-grade corporate bonds	628,000	7/25/2022	0.07%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AS3	Investment-grade corporate bonds	3,669,000	3/2/2023	0.39%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AZ7	Investment-grade corporate bonds	5,295,000	7/26/2023	0.57%
MIZUHO FINANCIAL GROUP INC	60687YAN9	Investment-grade corporate bonds	6,470,000	9/11/2022	0.69%
MIZUHO FINANCIAL GROUP INC	60687YAQ2	Investment-grade corporate bonds	1,023,000	3/5/2023	0.11%
MIZUHO FINANCIAL GROUP INC	60687YBC2	Investment-grade corporate bonds	760,000	5/25/2024	0.08%
MIZUHO FINANCIAL GROUP INC	60687YBG3	Investment-grade corporate bonds	1,160,000	7/10/2024	0.12%
MIZUHO FINANCIAL GROUP INC	60687YAU3	Investment-grade corporate bonds	620,000	9/11/2024	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAE4	Investment-grade corporate bonds	2,100,000	9/19/2022	0.22%
MORGAN STANLEY	6174824M3	Investment-grade corporate bonds	4,332,000	11/1/2022	0.47%
MORGAN STANLEY	6174468T9	Investment-grade corporate bonds	1,500,000	11/10/2023	0.16%
MORGAN STANLEY	6174468W2	Investment-grade corporate bonds	2,000,000	1/25/2024	0.21%
MORGAN STANLEY	61744YAG3	Investment-grade corporate bonds	4,326,000	5/8/2024	0.46%
NASDAQ INC	63111XAC5	Investment-grade corporate bonds	1,639,000	12/21/2022	0.17%
NATIONAL AUSTRALIA BANK LTD	63254WAA8	Investment-grade corporate bonds	3,350,000	12/13/2022	0.36%
NATIONAL AUSTRALIA BANK LTD	6325C0EA5	Investment-grade corporate bonds	4,109,000	1/12/2025	0.43%
NATIONAL BANK OF CANADA	63307A2L8	Investment-grade corporate bonds	2,750,000	8/15/2023	0.29%
NATIONAL BANK OF CANADA	63307A2Q7	Investment-grade corporate bonds	3,500,000	8/6/2024	0.37%
NATWEST GROUP PLC	780097BH3	Investment-grade corporate bonds	3,733,000	6/25/2024	0.40%
NATWEST MARKETS PLC	63906YAA6	Investment-grade corporate bonds	500,000	5/21/2023	0.05%
NESTLE HOLDINGS INC	641062AQ7	Investment-grade corporate bonds	1,110,000	1/15/2024	0.11%
NEW YORK LIFE GLOBAL FUNDING	64952WCR2	Investment-grade corporate bonds	3,350,000	6/10/2022	0.36%
NEW YORK LIFE GLOBAL FUNDING	64952WDM2	Investment-grade corporate bonds	3,250,000	1/10/2023	0.35%
NEW YORK LIFE GLOBAL FUNDING	64952WDZ3	Investment-grade corporate bonds	2,745,000	2/2/2023	0.29%
NEW YORK LIFE GLOBAL FUNDING	64952WDV2	Investment-grade corporate bonds	500,000	10/21/2023	0.05%
NEW YORK LIFE GLOBAL FUNDING	64952WEL3	Investment-grade corporate bonds	695,000	1/14/2025	0.07%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KBT6	Investment-grade corporate bonds	6,000,000	2/22/2023	0.64%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KBV1	Investment-grade corporate bonds	1,300,000	3/1/2023	0.14%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KBX7	Investment-grade corporate bonds	3,224,000	11/3/2023	0.34%
NORDEA BANK ABP	65557FAD8	Investment-grade corporate bonds	5,060,000	9/21/2022	0.54%
NORDEA BANK ABP	65557CAZ6	Investment-grade corporate bonds	2,015,000	8/30/2023	0.22%
NORTHWESTERN MUTUAL GLOBAL FUNDING	66815L2C2	Investment-grade corporate bonds	2,005,000	3/25/2024	0.21%
NUTRIEN LTD	67077MAV0	Investment-grade corporate bonds	1,615,000	5/13/2023	0.17%
ONEOK PARTNERS LP	68268NAJ2	Investment-grade corporate bonds	3,115,000	10/1/2022	0.33%
PACIFIC LIFE GLOBAL FUNDING II	6944PL2C2	Investment-grade corporate bonds	2,317,000	9/23/2023	0.24%
PACIFIC LIFE GLOBAL FUNDING II	6944PL2F5	Investment-grade corporate bonds	2,945,000	4/12/2024	0.31%
PACIFIC LIFE GLOBAL FUNDING II	6944PL2K4	Investment-grade corporate bonds	3,315,000	1/27/2025	0.35%
PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP	72650RBB7	Investment-grade corporate bonds	983,000	1/31/2023	0.10%
PNC BANK NA	69353RFF0	Investment-grade corporate bonds	200,000	7/27/2022	0.02%
PPL ELECTRIC UTILITIES CORP	69351UAX1	Investment-grade corporate bonds	1,000,000	9/28/2023	0.11%
PPL ELECTRIC UTILITIES CORP	69351UAY9	Investment-grade corporate bonds	235,000	6/24/2024	0.02%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LEM7	Investment-grade corporate bonds	2,000,000	4/12/2024	0.21%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LER6	Investment-grade corporate bonds	1,385,000	8/23/2024	0.15%
PROTECTIVE LIFE GLOBAL FUNDING	74368CAZ7	Investment-grade corporate bonds	1,149,000	10/13/2023	0.12%
PUBLIC STORAGE	74460WAB3	Investment-grade corporate bonds	1,900,000	4/23/2024	0.20%
RABOBANK NEDERLAND	74977RDD3	Investment-grade corporate bonds	4,092,000	9/26/2023	0.44%
RABOBANK NEDERLAND NV NY	21688AAR3	Investment-grade corporate bonds	5,275,000	1/12/2024	0.56%
RABOBANK NEDERLAND NV NY	21688AAT9	Investment-grade corporate bonds	1,401,000	1/10/2025	0.15%
ROCHE HOLDINGS INC	771196BZ4	Investment-grade corporate bonds	2,210,000	9/11/2023	0.24%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ROYAL BANK OF CANADA	78015K7F5	Investment-grade corporate bonds	2,200,000	8/5/2022	0.23%
ROYAL BANK OF CANADA	78015K7E8	Investment-grade corporate bonds	2,950,000	1/17/2023	0.31%
ROYAL BANK OF CANADA	78015K7K4	Investment-grade corporate bonds	3,272,000	10/26/2023	0.35%
ROYAL BANK OF CANADA	78016EZV2	Investment-grade corporate bonds	2,500,000	7/29/2024	0.26%
ROYAL BANK OF CANADA	78016EZY6	Investment-grade corporate bonds	4,075,000	10/7/2024	0.43%
SANTANDER HOLDINGS USA INC	80282KAS5	Investment-grade corporate bonds	1,847,000	1/18/2023	0.20%
SANTANDER UK GROUP HOLDINGS PLC	80281LAH8	Investment-grade corporate bonds	3,115,000	1/5/2024	0.33%
SHERWIN-WILLIAMS CO/THE	824348AV8	Investment-grade corporate bonds	1,710,000	6/1/2024	0.18%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KBB8	Investment-grade corporate bonds	2,800,000	3/11/2024	0.30%
SIMON PROPERTY GROUP LP	828807DR5	Investment-grade corporate bonds	1,946,000	1/11/2024	0.21%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAL2	Investment-grade corporate bonds	2,100,000	12/12/2022	0.22%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAN8	Investment-grade corporate bonds	3,692,000	9/1/2023	0.38%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAP3	Investment-grade corporate bonds	3,043,000	9/1/2023	0.32%
SOCIETE GENERALE SA	83367TBG3	Investment-grade corporate bonds	1,405,000	1/17/2024	0.15%
SOUTHERN CO/THE	842587DK0	Investment-grade corporate bonds	3,731,000	5/10/2023	0.40%
STARBUCKS CORP	855244BB4	Investment-grade corporate bonds	984,000	2/14/2024	0.10%
STRYKER CORP	863667BB6	Investment-grade corporate bonds	1,000,000	12/1/2023	0.10%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAP5	Investment-grade corporate bonds	2,998,000	7/12/2022	0.32%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAT7	Investment-grade corporate bonds	375,000	10/18/2022	0.04%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAU4	Investment-grade corporate bonds	1,000,000	10/18/2022	0.11%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAW0	Investment-grade corporate bonds	1,368,000	1/17/2023	0.15%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MBA7	Investment-grade corporate bonds	851,000	7/19/2023	0.09%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MBE9	Investment-grade corporate bonds	2,003,000	10/16/2023	0.21%
SUMITOMO MITSUI TRUST BANK LTD	86563VAQ2	Investment-grade corporate bonds	4,343,000	9/12/2023	0.45%
SUMITOMO MITSUI TRUST BANK LTD	86563VAX7	Investment-grade corporate bonds	2,565,000	9/16/2024	0.27%
SWEDBANK AB	87020PAK3	Investment-grade corporate bonds	1,300,000	6/2/2023	0.14%
SWEDBANK AB	87020PAL1	Investment-grade corporate bonds	672,000	9/25/2023	0.07%
SWEDBANK AB	87020PAR8	Investment-grade corporate bonds	1,897,000	4/4/2025	0.20%
SYNCHRONY FINANCIAL	87165BAQ6	Investment-grade corporate bonds	2,825,000	7/25/2022	0.30%
THERMO FISHER SCIENTIFIC INC	883556CN0	Investment-grade corporate bonds	3,249,000	4/18/2023	0.35%
THERMO FISHER SCIENTIFIC INC	883556CR1	Investment-grade corporate bonds	2,274,000	10/18/2023	0.24%
THERMO FISHER SCIENTIFIC INC	883556CQ3	Investment-grade corporate bonds	975,000	10/18/2024	0.10%
TORONTO-DOMINION BANK/THE	89114Q3J5	Investment-grade corporate bonds	3,000,000	7/22/2022	0.32%
TORONTO-DOMINION BANK/THE	89114QCF3	Investment-grade corporate bonds	2,705,000	1/27/2023	0.29%
TORONTO-DOMINION BANK/THE	89114QCJ5	Investment-grade corporate bonds	1,474,000	9/11/2023	0.15%
TORONTO-DOMINION BANK/THE	89114TZS4	Investment-grade corporate bonds	1,581,000	3/8/2024	0.17%
TORONTO-DOMINION BANK/THE	89114TZF2	Investment-grade corporate bonds	3,180,000	9/10/2024	0.34%
TOTALENERGIES CAPITAL INTERNATIONAL SA	89153VAL3	Investment-grade corporate bonds	2,140,000	4/10/2024	0.23%
TOYOTA MOTOR CREDIT CORP	89236THN8	Investment-grade corporate bonds	1,500,000	10/14/2022	0.16%
TOYOTA MOTOR CREDIT CORP	89236TJE6	Investment-grade corporate bonds	2,300,000	4/6/2023	0.24%
TOYOTA MOTOR CREDIT CORP	89236THV0	Investment-grade corporate bonds	4,400,000	1/11/2024	0.47%

Putnam World Trust Ultra Short Duration Income Fund

As of 5/31/2022

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TOYOTA MOTOR CREDIT CORP	89236TJP1	Investment-grade corporate bonds	2,390,000	9/13/2024	0.25%
TRANSCANADA PIPELINES LTD	89352HBB4	Investment-grade corporate bonds	1,630,000	10/12/2024	0.16%
TRUIST BANK	89788JAC3	Investment-grade corporate bonds	1,110,000	3/9/2023	0.12%
TRUIST BANK	89788JAD1	Investment-grade corporate bonds	4,550,000	1/17/2024	0.48%
UBS AG/LONDON	902674YC8	Investment-grade corporate bonds	2,500,000	2/9/2024	0.27%
UBS AG/LONDON	902674YT1	Investment-grade corporate bonds	200,000	1/13/2025	0.02%
UBS GROUP AG	90352JAD5	Investment-grade corporate bonds	4,870,000	8/15/2023	0.52%
UBS GROUP AG	90352JAE3	Investment-grade corporate bonds	3,070,000	8/15/2023	0.33%
US BANK NA/CINCINNATI OH	90331HPG2	Investment-grade corporate bonds	2,500,000	12/9/2022	0.27%
VERIZON COMMUNICATIONS INC	92343VEP5	Investment-grade corporate bonds	5,559,000	5/15/2025	0.60%
VMWARE INC	928563AH8	Investment-grade corporate bonds	1,235,000	8/15/2024	0.12%
VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	928668BQ4	Investment-grade corporate bonds	3,681,000	6/7/2024	0.39%
WELLS FARGO & CO	94986RPV7	Investment-grade corporate bonds	900,000	5/17/2023	0.10%
WELLS FARGO & CO	949746SJ1	Investment-grade corporate bonds	5,526,000	10/31/2023	0.59%
WESTLAKE CORP	960413AX0	Investment-grade corporate bonds	513,000	8/15/2024	0.05%
WESTPAC BANKING CORP	961214EK5	Investment-grade corporate bonds	2,700,000	1/13/2023	0.29%
WESTPAC BANKING CORP	961214EV1	Investment-grade corporate bonds	1,438,000	11/18/2024	0.15%
WHIRLPOOL CORP	96332HCE7	Investment-grade corporate bonds	1,200,000	6/1/2022	0.13%
XCEL ENERGY INC	98389BAZ3	Investment-grade corporate bonds	1,111,000	10/15/2023	0.11%
AMERIQUEST MORTGAGE SECURITIES INC ASSET BACK SER 2004-R1	03072SNS0	Residential MBS (non-agency)	1,745,184	2/25/2034	0.19%
AMERIQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-THROUG	03072SV28	Residential MBS (non-agency)	240,121	1/25/2036	0.03%
ANGEL OAK MORTGAGE FUND EU TRUST	03463UAA5	Residential MBS (non-agency)	502,683	7/26/2049	0.05%
ANGEL OAK MORTGAGE TRUST I LLC 2018-3	03464NAA0	Residential MBS (non-agency)	80,330	9/25/2048	0.01%
ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-R5	03072SRX5	Residential MBS (non-agency)	1,477,468	7/25/2034	0.16%
BELLEMEADE RE LTD	07877KAC4	Residential MBS (non-agency)	781,198	10/25/2030	0.08%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	17,395	3/25/2036	0.00%
C-BASS MORTGAGE LOAN ASSET-BACKED CERTIFICATES SERIES 2005-	12489WPL2	Residential MBS (non-agency)	556,096	11/25/2035	0.06%
CENTEX HOME EQUITY LOAN TRUST 2005-A	152314MH0	Residential MBS (non-agency)	633,173	1/25/2035	0.07%
CITIGROUP MORTGAGE LOAN TRUST INC	17307G2R8	Residential MBS (non-agency)	696,742	1/25/2036	0.07%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10	126673JV5	Residential MBS (non-agency)	59,362	12/25/2034	0.01%
ENCORE CREDIT RECEIVABLES TRUST 2005-4	29256PAY0	Residential MBS (non-agency)	291,897	1/25/2036	0.03%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCO9	Residential MBS (non-agency)	41,505	4/25/2035	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAH7	Residential MBS (non-agency)	53,533	5/25/2024	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAM6	Residential MBS (non-agency)	163,042	7/25/2024	0.02%
FIRST FRANKIN MORTGAGE LOAN TRUST 2006-FF3	362334AV6	Residential MBS (non-agency)	567,549	2/25/2036	0.06%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7	32027NLA7	Residential MBS (non-agency)	106,272	9/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FF9	32027NVV0	Residential MBS (non-agency)	24,598	10/25/2035	0.00%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXW6	Residential MBS (non-agency)	28,993	11/25/2036	0.00%
FREDDIE MAC STACR TRUST 2018-HQA2	35563XAA0	Residential MBS (non-agency)	2,597	10/25/2048	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QX0	Residential MBS (non-agency)	950,835	3/25/2030	0.10%
FWD SECURITIZATION TRUST	302980AA5	Residential MBS (non-agency)	2,044,700	6/25/2049	0.22%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FWD SECURITIZATION TRUST 2020-INV1	302985AA4	Residential MBS (non-agency)	379,603	1/25/2050	0.04%
GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	86,531	6/25/2035	0.01%
GSAA TRUST	362334AA2	Residential MBS (non-agency)	3,962,189	12/25/2035	0.41%
HOME EQUITY ASSET TRUST 2005-6	437084NE2	Residential MBS (non-agency)	213,879	12/25/2035	0.02%
HOME EQUITY ASSET TRUST 2006-1	437084RY4	Residential MBS (non-agency)	244,415	4/25/2036	0.03%
HOME RE 2018-1 LTD	43730MAA6	Residential MBS (non-agency)	93,897	10/25/2028	0.01%
HOMEBANC MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	61,131	10/25/2035	0.01%
HSI ASSET SECURITIZATION CORP TRUST 2006-OPT2	40430HEB0	Residential MBS (non-agency)	1,472,186	1/25/2036	0.16%
HSI ASSET SECURITIZATION CORP TRUST 2007-WF1	40431RAA3	Residential MBS (non-agency)	635,639	5/25/2037	0.07%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAG5	Residential MBS (non-agency)	756,513	7/25/2036	0.08%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH2	46629QAW6	Residential MBS (non-agency)	610,609	10/25/2036	0.06%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH2	46630MAX0	Residential MBS (non-agency)	318,485	1/25/2037	0.03%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	35,402	6/26/2035	0.00%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	21,122	12/25/2035	0.00%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-A8	59020UP82	Residential MBS (non-agency)	471,881	8/25/2036	0.05%
MORGAN STANLEY ABS CAPITAL I INC TRUST 2006-NC1	61744CYB6	Residential MBS (non-agency)	1,867,171	12/25/2035	0.20%
MORGAN STANLEY CAPITAL I INC TRUST 2006-HE1	617451DR7	Residential MBS (non-agency)	289,648	1/25/2036	0.03%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-2	64352VKV2	Residential MBS (non-agency)	1,199,727	6/25/2035	0.13%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018-4	64828FCQ3	Residential MBS (non-agency)	1,566,443	1/25/2048	0.16%
OBX 2020-EXP2 TRUST	67448VAM2	Residential MBS (non-agency)	648,220	5/25/2060	0.07%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI	70069FCX3	Residential MBS (non-agency)	309,838	12/25/2034	0.03%
RAMP SERIES 2005-EFC4 TRUST	76112BC73	Residential MBS (non-agency)	2,968,380	9/25/2035	0.32%
RAMP SERIES 2005-EFC5 TRUST	76112BH60	Residential MBS (non-agency)	656,870	10/25/2035	0.07%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	93,094	11/25/2034	0.01%
RASC SERIES 2005-KS1 TRUST	76110WM45	Residential MBS (non-agency)	1,627,741	2/25/2035	0.17%
RASC SERIES 2006-KS6 TRUST	75406WAD3	Residential MBS (non-agency)	112,705	8/25/2036	0.01%
RASC SERIES 2006-KS7 TRUST	75406XAD1	Residential MBS (non-agency)	195,412	9/25/2036	0.02%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	231,476	1/25/2036	0.02%
SOUNDVIEW HOME LOAN TRUST 2005-OPT3	83611MGU6	Residential MBS (non-agency)	1,311,056	11/25/2035	0.14%
SOUNDVIEW HOME LOAN TRUST 2006-OPT1	83611MLZ9	Residential MBS (non-agency)	1,013,345	3/25/2036	0.11%
STACR TRUST 2018-HRP2	35564AAK7	Residential MBS (non-agency)	87,592	2/25/2047	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3	86358EWX0	Residential MBS (non-agency)	479,791	9/25/2035	0.05%
STRUCTURED ASSET SECURITIES CORP 2005-WF1	86359BV73	Residential MBS (non-agency)	104,572	2/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-N	86359DCR6	Residential MBS (non-agency)	1,759,753	5/25/2035	0.19%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FL3	Residential MBS (non-agency)	89,130	2/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	86361EAF8	Residential MBS (non-agency)	480,577	9/25/2036	0.05%
TOWD POINT MORTGAGE TRUST 2017-3	89169DAA9	Residential MBS (non-agency)	722,840	7/25/2057	0.08%
TOWD POINT MORTGAGE TRUST 2018-1	89176EAA8	Residential MBS (non-agency)	401,784	1/25/2058	0.04%
VERUS SECURITIZATION TRUST 2019-INV3	92537MAA8	Residential MBS (non-agency)	928,144	11/25/2059	0.10%
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR11 TR	92922F2G2	Residential MBS (non-agency)	319,993	8/25/2045	0.03%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAF0	Residential MBS (non-agency)	55,001	11/25/2035	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CARMAX AUTO OWNER TRUST 2018-4	14315EAC4	Short-term asset-backed securities	76,838	9/15/2023	0.01%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-3	36255JAE4	Short-term asset-backed securities	2,777,877	1/16/2024	0.30%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-4	38013FAD3	Short-term asset-backed securities	42,785	10/16/2023	0.00%
SANTANDER CONSUMER AUTO RECEIVABLES TRUST 2020-B	802830AK5	Short-term asset-backed securities	575,000	4/15/2025	0.06%
SANTANDER RETAIL AUTO LEASE TRUST 2020-B	80286RAB3	Short-term asset-backed securities	1,802,302	11/20/2023	0.19%
TOYOTA AUTO RECEIVABLES 2018-C OWNER TRUST	89231AAE1	Short-term asset-backed securities	361,385	2/15/2024	0.04%
TOYOTA AUTO RECEIVABLES 2018-D OWNER TRUST	89231PAE8	Short-term asset-backed securities	2,284,810	2/15/2024	0.24%
TOYOTA AUTO RECEIVABLES 2021-C OWNER TRUST	89239BAB7	Short-term asset-backed securities	879,731	5/15/2024	0.09%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-C	98163EAD8	Short-term asset-backed securities	12,821	11/15/2023	0.00%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-C	98163EAE6	Short-term asset-backed securities	2,200,000	9/16/2024	0.24%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-D	98162WAE7	Short-term asset-backed securities	2,725,000	12/16/2024	0.29%

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

