



Franklin Total Return Fund

October 31, 2020

Portfolio Holdings

The following portfolio data for the Franklin Templeton funds is made available to the public under our Portfolio Holdings Release Policy and is "as of" the date indicated.

This portfolio data should not be relied upon as a complete listing of a fund's holdings (or of a fund's top holdings) as information on particular holdings may be withheld if it is in the fund's interest to do so. Additionally, foreign currency forwards are not included in the portfolio data. Instead, the net market value of all currency forward contracts is included in cash and other net assets of the fund. Further, portfolio holdings data of over-the-counter derivative investments such as Credit Default Swaps, Interest Rate Swaps or other Swap contracts list only the name of counterparty to the derivative contract, not the details of the derivative. Complete portfolio data can be found in the semi- and annual financial statements of the fund.

| Security Identifier | Security Name | Shares/ Positions Held | Market Value | % of TNA | Coupon Rate | Maturity Date |
|---------------------|--|---------------------------|-----------------|-------------|----------------|------------------|
| DDD1081206 | 24 HOUR FITNESS WORLDWIDE INC | 987,549 | \$773,576 | 0.02% | FLOATER | 06/17/21 |
| DDD1081207 | 24 HOUR FITNESS WORLDWIDE INC | 905,290 | \$709,141 | 0.01% | FLOATER | 06/17/21 |
| DDD875621 | 24 HOUR FITNESS WORLDWIDE INC | 2,409,406 | \$55,464 | 0.00% | FLOATER | 05/30/25 |
| 00287YAS8 | ABBVIE INC | 3,200,000 | \$3,906,234 | 0.08% | 4.70% | 05/14/45 |
| 00287YBF5 | ABBVIE INC | 1,800,000 | \$2,125,007 | 0.04% | 4.25% | 11/14/28 |
| 00287YBW8 | ABBVIE INC | 18,000,000 | \$19,883,075 | 0.39% | 3.20% | 11/21/29 |
| 00287YDC0 | ABBVIE INC | 1,900,000 | \$2,111,946 | 0.04% | 3.80% | 03/15/25 |
| BCC2L5Q03 | ADAGIO CLO VIII DAC | 2,050,000 | \$2,363,858 | 0.05% | 1.65% | 04/15/32 |
| 00688JAA5 | ADIANT US LLC | 3,000,000 | \$3,205,095 | 0.06% | 7.00% | 05/15/26 |
| DDD977859 | ADIANT US LLC | 4,053,712 | \$4,005,067 | 0.08% | FLOATER | 05/06/24 |
| 001055BJ0 | AFLAC INC | 6,000,000 | \$6,958,536 | 0.14% | 3.60% | 04/01/30 |
| 008674AH6 | AHERN RENTALS INC | 400,000 | \$258,250 | 0.01% | 7.38% | 05/15/23 |
| BGBN0H6 | AIRCASTLE LTD | 2,800,000 | \$2,636,293 | 0.05% | 4.25% | 06/15/26 |
| 009158BC9 | AIR PRODUCTS AND CHEMICALS INC | 4,900,000 | \$5,115,126 | 0.10% | 2.05% | 05/15/30 |
| BWH64R9 | AKBANK T.A.S. | 5,600,000 | \$5,189,464 | 0.10% | 5.13% | 03/31/25 |
| 00973RAD5 | AKER BP ASA | 3,400,000 | \$3,497,395 | 0.07% | 4.75% | 06/15/24 |
| 00973RAJ2 | AKER BP ASA | 10,400,000 | \$10,192,438 | 0.20% | 4.00% | 01/15/31 |
| 01609WAT9 | ALIBABA GROUP HOLDING LTD | 18,400,000 | \$20,513,626 | 0.40% | 3.40% | 12/06/27 |
| DDD1042243 | ALLEGIANTRAVEL CO | 2,075,747 | \$1,965,037 | 0.04% | FLOATER | 02/05/24 |
| DDD1114331 | ALLIANT HOLDINGS INTERMEDIATE LLC | 41,671 | \$41,346 | 0.00% | FLOATER | 10/08/27 |
| DDD1041564 | ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER | 1,538,328 | \$1,484,833 | 0.03% | FLOATER | 05/10/25 |
| 019736AF4 | ALLISON TRANSMISSION INC | 2,500,000 | \$2,733,112 | 0.05% | 5.88% | 06/01/29 |
| DDD1050519 | ALLOY FINCO LIMITED | 105,206 | \$30,159 | 0.00% | FLOATER | 03/06/25 |
| DDD693756 | ALLY FINANCIAL INC | -20,750,000 | -\$3,312,023 | -0.07% | 5.00% | 12/20/24 |
| 02156LAC5 | ALTICE FRANCE SA/FRANCE | 3,000,000 | \$3,043,125 | 0.06% | 5.50% | 01/15/28 |
| DDD933611 | ALTRA INDUSTRIAL MOTION CORP | 1,454,707 | \$1,429,933 | 0.03% | FLOATER | 10/01/25 |
| 02209SBJ1 | ALTRIA GROUP INC | 15,100,000 | \$16,412,789 | 0.32% | 3.40% | 05/06/30 |

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| 00165CAP9 | AMC ENTERTAINMENT HOLDINGS INC | 589,000 | \$38,285 | 0.00% | N/A | 06/15/26 |
| 00165CAR5 | AMC ENTERTAINMENT HOLDINGS INC | 69,000 | \$35,535 | 0.00% | 10.50% | 04/24/26 |
| DDD1097350 | AMC ENTERTAINMENT HOLDINGS INC | 1,725 | \$4,071 | 0.00% | N/A | N/A |
| 02343UAG0 | AMCOR FINANCE USA INC | 11,800,000 | \$13,082,217 | 0.26% | 3.63% | 04/28/26 |
| 03072SRF4 | AMERIQUEST MTGE SECURITIES INC AB PASS-THROUGH CTFS | 652,855 | \$668,006 | 0.01% | .97% | 06/25/34 |
| 031162CT5 | AMGEN INC | 5,600,000 | \$5,892,089 | 0.12% | 2.20% | 02/21/27 |
| 00175MBH2 | AMMC CLO 15 LTD | 922,984 | \$906,803 | 0.02% | 2.04% | 01/15/32 |
| 00178LAD1 | AMMC CLO 21 LTD | 1,000,000 | \$961,100 | 0.02% | 2.35% | 11/02/30 |
| 00176ABB0 | AMMC CLO XI LTD | 5,050,000 | \$4,910,535 | 0.10% | 1.87% | 04/30/31 |
| 00176ABC8 | AMMC CLO XI LTD | 2,750,000 | \$2,509,216 | 0.05% | 2.17% | 04/30/31 |
| 03254TAC7 | ANAGRAM INTERNATIONAL INC | 600,015 | \$507,012 | 0.01% | 5.00% | 08/15/26 |
| 035198AB6 | ANGOLAN GOVERNMENT INTERNATIONAL BOND | 14,700,000 | \$11,606,017 | 0.23% | 8.25% | 05/09/28 |
| 03522AAH3 | ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC | 1,800,000 | \$2,205,886 | 0.04% | 4.70% | 02/01/36 |
| 03522AAJ9 | ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC | 3,400,000 | \$4,173,455 | 0.08% | 4.90% | 02/01/46 |
| 035240AV2 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | 18,400,000 | \$20,793,551 | 0.41% | 3.50% | 06/01/30 |
| 03665MAC5 | ANTARES CLO 2018-1 LTD | 12,900,000 | \$12,135,212 | 0.24% | 1.87% | 04/20/31 |
| 036752AG8 | ANTHEM INC | 1,800,000 | \$2,077,239 | 0.04% | 4.10% | 03/01/28 |
| 036752AN3 | ANTHEM INC | 14,500,000 | \$14,952,384 | 0.29% | 2.25% | 05/15/30 |
| 94973VBB2 | ANTHEM INC | 3,100,000 | \$3,876,432 | 0.08% | 4.65% | 01/15/43 |
| DDD877475 | APPVION OPERATIONS INC | 189,726 | \$186,405 | 0.00% | FLOATER | 06/15/26 |
| DDD877482 | APPVION OPERATIONS INC | 13,032 | \$193,436 | 0.00% | N/A | N/A |
| BCC2LL7Y5 | ARES EUROPEAN CLO VIII BV | 2,900,000 | \$3,338,545 | 0.07% | 1.60% | 04/17/32 |
| 04009AAC4 | ARES LII CLO LTD | 1,382,114 | \$1,377,152 | 0.03% | 1.87% | 04/22/31 |
| 04009AAG5 | ARES LII CLO LTD | 2,500,000 | \$2,485,648 | 0.05% | 2.90% | 04/22/31 |
| 04017FAJ8 | ARES XLVIII CLO LTD | 2,000,000 | \$1,806,849 | 0.04% | 2.92% | 07/20/30 |
| DDD1017559 | ARMADA EURO CLO IV DAC | 5,100,000 | \$5,894,914 | 0.12% | 1.70% | 07/15/33 |
| 045086AF2 | ASHTON WOODS USA LLC | 3,000,000 | \$3,100,935 | 0.06% | 6.75% | 08/01/25 |
| DDD1042602 | ASSUREDPARTNERS INC | 1,999,962 | \$1,934,073 | 0.04% | FLOATER | 02/13/27 |
| DDD1050522 | ATHENAHEALTH INC (VVC HOLDING CORP) | 1,492,424 | \$1,464,441 | 0.03% | FLOATER | 02/11/26 |
| 04686JAC5 | ATHENE HOLDING LTD | 15,300,000 | \$15,406,346 | 0.30% | 3.50% | 01/15/31 |
| 04966HAE6 | ATRIUM XIII | 2,700,000 | \$2,625,952 | 0.05% | 1.71% | 11/21/30 |
| 04966HAG1 | ATRIUM XIII | 3,753,500 | \$3,601,100 | 0.07% | 2.01% | 11/21/30 |
| 04966HAJ5 | ATRIUM XIII | 5,500,000 | \$5,170,000 | 0.10% | 2.91% | 11/21/30 |
| 04965LAE8 | ATRIUM XIV LLC | 7,400,000 | \$7,350,162 | 0.14% | 1.68% | 08/23/30 |
| 00206RCN0 | AT&T INC | 1,900,000 | \$2,095,232 | 0.04% | 3.40% | 05/15/25 |
| 00206RGQ9 | AT&T INC | 18,000,000 | \$20,994,660 | 0.41% | 4.30% | 02/15/30 |

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| 00206RJX1 | AT&T INC | 3,600,000 | \$3,740,871 | 0.07% | 2.30% | 06/01/27 |
| DDD1104507 | AUST 3YR BOND FUT DEC20 | 1,265 | \$418,116 | 0.01% | N/A | 12/15/20 |
| 052414JQ3 | AUSTIN TEX ELEC UTIL SYS REV | 13,140,000 | \$16,825,113 | 0.33% | 6.26% | 11/15/32 |
| 05329WAQ5 | AUTONATION INC | 2,400,000 | \$2,815,524 | 0.06% | 4.75% | 06/01/30 |
| 05348EBH1 | AVALONBAY COMMUNITIES INC | 5,900,000 | \$6,235,297 | 0.12% | 2.45% | 01/15/31 |
| DDD668594 | AVENTIV TECHNOLOGIES LLC | 416,510 | \$261,595 | 0.01% | FLOATER | 11/01/25 |
| DDD1041446 | AVIS BUDGET CAR RENTAL LLC | 2,822,574 | \$2,556,193 | 0.05% | FLOATER | 08/06/27 |
| 054303BA9 | AVON PRODUCTS INC | 8,800,000 | \$9,520,500 | 0.19% | 7.00% | 03/15/23 |
| DDD693794 | AVON PRODUCTS INC | -4,400,000 | -\$354,634 | -0.01% | 5.00% | 03/20/23 |
| DDD693810 | AVON PRODUCTS INC | -4,400,000 | -\$354,634 | -0.01% | 5.00% | 03/20/23 |
| 05683LAA4 | BAIN CAPITAL CREDIT CLO 2018-1 | 12,000,000 | \$11,791,384 | 0.23% | 1.17% | 04/23/31 |
| 05683LAC0 | BAIN CAPITAL CREDIT CLO 2018-1 | 5,100,000 | \$5,022,315 | 0.10% | 1.36% | 04/23/31 |
| 05684KAN7 | BAIN CAPITAL CREDIT CLO 2020-4 LTD | 8,350,000 | \$8,350,000 | 0.16% | N/A | 10/20/33 |
| 05723KAF7 | BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIG | 1,200,000 | \$1,185,015 | 0.02% | 4.08% | 12/15/47 |
| 05724BAA7 | BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIGOR INC | 800,000 | \$908,102 | 0.02% | 4.49% | 05/01/30 |
| DDD1042239 | BANIJAY GROUP US HOLDING INC | 1,691,049 | \$1,644,545 | 0.03% | FLOATER | 02/03/25 |
| 06051GJB6 | BANK OF AMERICA CORP | 6,700,000 | \$7,019,943 | 0.14% | 2.59% | 04/29/31 |
| 59022CAJ2 | BANK OF AMERICA CORP | 2,800,000 | \$3,951,616 | 0.08% | 6.11% | 01/29/37 |
| BYQ2QW1 | BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND | 11,200,000 | \$11,246,657 | 0.22% | 5.63% | 02/17/24 |
| 06675QAB9 | BANQUE OUEST AFRICAINE DE DEVELOPPEMENT | 10,700,000 | \$11,513,200 | 0.23% | 5.00% | 07/27/27 |
| DDD1120089 | BARRACUDA NETWORKS INC | 345,281 | \$340,102 | 0.01% | FLOATER | 02/12/25 |
| DDD933007 | BASS PRO GROUP LLC | 1,237,244 | \$1,235,896 | 0.02% | FLOATER | 09/25/24 |
| 07134L115 | BATTALION OIL CORP | 3,189 | \$10 | 0.00% | N/A | 10/08/22 |
| 07134L123 | BATTALION OIL CORP | 2,551 | \$20 | 0.00% | N/A | 10/08/22 |
| 07134L131 | BATTALION OIL CORP | 4,100 | \$4 | 0.00% | N/A | 10/08/22 |
| DDD943422 | BAUSCH HEALTH COS INC | 2,400,000 | \$2,349,504 | 0.05% | FLOATER | 11/27/25 |
| 055328AC2 | BCC MIDDLE MARKET CLO 2018-1A A2 | 5,100,000 | \$4,870,111 | 0.10% | 2.37% | 10/20/30 |
| BF0DWX0 | BDO UNIBANK INC | 1,600,000 | \$1,663,699 | 0.03% | 2.95% | 03/06/23 |
| 073685AD1 | BEACON ROOFING SUPPLY INC | 3,100,000 | \$3,046,726 | 0.06% | 4.88% | 11/01/25 |
| 0778FPAA7 | BELL CANADA | 3,600,000 | \$4,492,704 | 0.09% | 4.46% | 04/01/48 |
| 078768AD0 | BELLEMEADE RE 2018-1 LTD | 3,677,638 | \$3,643,479 | 0.07% | 1.75% | 04/25/28 |
| 081437AT2 | BEMIS CO INC | 2,800,000 | \$2,936,637 | 0.06% | 2.63% | 06/19/30 |
| 59562VAM9 | BERKSHIRE HATHAWAY ENERGY CO | 2,700,000 | \$3,859,330 | 0.08% | 6.13% | 04/01/36 |
| 05508WAB1 | B&G FOODS INC | 3,000,000 | \$3,107,820 | 0.06% | 5.25% | 09/15/27 |
| DDD1011005 | B&G FOODS INC | 929,332 | \$925,731 | 0.02% | FLOATER | 10/10/26 |
| 09062XAD5 | BIOGEN INC | 21,200,000 | \$27,496,374 | 0.54% | 5.20% | 09/15/45 |
| 09062XAH6 | BIOGEN INC | 3,500,000 | \$3,533,969 | 0.07% | 2.25% | 05/01/30 |
| DDD1089608 | BLACKBOARD INC | 1,746,750 | \$1,693,806 | 0.03% | FLOATER | 06/30/24 |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| DDD1013848 | BLACKROCK EUROPEAN CLO IX DAC | 17,350,000 | \$20,106,635 | 0.40% | .90% | 12/15/32 |
| DDD1013852 | BLACKROCK EUROPEAN CLO IX DAC | 5,250,000 | \$6,024,429 | 0.12% | 1.55% | 12/15/32 |
| 09626QBE6 | BLUEMOUNTAIN CLO 2014-2 LTD | 4,700,000 | \$4,578,977 | 0.09% | 2.42% | 10/20/30 |
| 09628VAS3 | BLUEMOUNTAIN CLO 2016-3 LTD | 500,000 | \$482,735 | 0.01% | 2.48% | 11/15/30 |
| 09629TAG3 | BLUEMOUNTAIN CLO 2018-1 LTD | 272,725 | \$266,261 | 0.01% | 1.91% | 07/30/30 |
| 09630AAG1 | BLUEMOUNTAIN CLO 2018-3 LTD | 2,000,000 | \$1,969,406 | 0.04% | 1.98% | 10/25/30 |
| 09630AAJ5 | BLUEMOUNTAIN CLO 2018-3 LTD | 1,071,430 | \$1,035,856 | 0.02% | 2.41% | 10/25/30 |
| BMXWTJ8 | BLUEMOUNTAIN FUJI EUR CLO V DAC | 6,250,000 | \$7,164,109 | 0.14% | 1.55% | 01/15/33 |
| 09628FAG4 | BLUEMOUNTAIN FUJI US CLO III LTD | 2,300,000 | \$2,164,982 | 0.04% | 1.94% | 01/15/30 |
| 09628FAJ8 | BLUEMOUNTAIN FUJI US CLO III LTD | 1,600,000 | \$1,432,487 | 0.03% | 2.64% | 01/15/30 |
| DDD691284 | BNP PARIBAS BESPOKE RODEZ 12/20/20 5-7% TRANCH | 5,300,000 | -\$195,389 | 0.00% | 2.00% | 12/20/20 |
| DDD692038 | BNP PARIBAS BESPOKE RODEZ2 12/20/20 5-7% MEZZ TR | 2,700,000 | -\$63,010 | 0.00% | 3.20% | 12/20/20 |
| 09659W2L7 | BNP PARIBAS SA | 5,900,000 | \$6,107,350 | 0.12% | 2.22% | 06/09/26 |
| 10373QAC4 | BP CAPITAL MARKETS AMERICA INC | 3,400,000 | \$3,894,972 | 0.08% | 3.94% | 09/21/28 |
| 05578QAD5 | BPCE SA | 4,500,000 | \$5,001,108 | 0.10% | 4.50% | 03/15/25 |
| BKVKBD8 | BRASKEM NETHERLANDS FINANCE BV | 11,800,000 | \$10,912,640 | 0.21% | 4.50% | 01/31/30 |
| 10568GAD9 | BRAVO RESIDENTIAL FUNDING TRUST 2019-1 | 11,827,380 | \$12,232,643 | 0.24% | 3.50% | 03/25/58 |
| 10568LAL0 | BRAVO RESIDENTIAL FUNDING TRUST 2019-NQM2 | 10,259,541 | \$10,855,614 | 0.21% | 3.50% | 10/25/44 |
| 110122DE5 | BRISTOL-MYERS SQUIBB CO | 1,700,000 | \$1,995,721 | 0.04% | 3.90% | 02/20/28 |
| 114894ZW1 | BROWARD CNTY FL ARPT SYS REVENUE | 7,145,000 | \$7,116,062 | 0.14% | 3.48% | 10/01/43 |
| DDD1015832 | BUCKEYE PARTNERS LP | 1,363,150 | \$1,341,244 | 0.03% | FLOATER | 11/01/26 |
| 120568AX8 | BUNGE LTD FINANCE CORP | 12,000,000 | \$12,968,208 | 0.26% | 3.25% | 08/15/26 |
| 12189PAF9 | BURLINGTON NORTHERN AND SANTA FE 99-2 TRUST | 4,059 | \$4,089 | 0.00% | 7.57% | 01/02/21 |
| 12189LAS0 | BURLINGTON NORTHERN SANTA FE LLC | 1,600,000 | \$2,147,106 | 0.04% | 4.90% | 04/01/44 |
| 12189LAW1 | BURLINGTON NORTHERN SANTA FE LLC | 5,100,000 | \$6,221,218 | 0.12% | 4.15% | 04/01/45 |
| 12189LAZ4 | BURLINGTON NORTHERN SANTA FE LLC | 5,000,000 | \$5,932,956 | 0.12% | 3.90% | 08/01/46 |
| 12232KAJ9 | BURNHAM PARK CLO LTD | 1,488,189 | \$1,455,506 | 0.03% | 1.72% | 10/20/29 |
| 124166AJ8 | BUTTERMILK PARK CLO LTD | 1,452,380 | \$1,411,150 | 0.03% | 2.34% | 10/15/31 |
| DDD1085483 | CAESARS RESORT COLLECTION LLC | 120,104 | \$116,614 | 0.00% | FLOATER | 06/19/25 |
| DDD871413 | CAESARS RESORT COLLECTION LLC | 1,336,761 | \$1,257,117 | 0.02% | FLOATER | 12/22/24 |
| 13032UVK1 | CALIFORNIA ST HLTH FACS FING AUTH REVENUE | 6,810,000 | \$7,124,690 | 0.14% | 2.93% | 06/01/32 |
| 13032UVL9 | CALIFORNIA ST HLTH FACS FING AUTH REVENUE | 5,870,000 | \$6,153,638 | 0.12% | 2.98% | 06/01/33 |
| 13032UVM7 | CALIFORNIA ST HLTH FACS FING AUTH REVENUE | 4,445,000 | \$4,613,421 | 0.09% | 3.03% | 06/01/34 |
| 131347CN4 | CALPINE CORP | 2,500,000 | \$2,581,300 | 0.05% | 5.13% | 03/15/28 |

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| DDD1050330 | CAN 10YR BOND FUT DEC20 | 1,902 | -\$1,242,110 | -0.02% | N/A | 12/18/20 |
| 136385AX9 | CANADIAN NATURAL RESOURCES LTD | 10,000,000 | \$10,577,746 | 0.21% | 3.85% | 06/01/27 |
| 140420NB2 | CAPITAL ONE BANK USA NA | 6,000,000 | \$6,356,727 | 0.13% | 3.38% | 02/15/23 |
| 14040HBN4 | CAPITAL ONE FINANCIAL CORP | 2,000,000 | \$2,236,105 | 0.04% | 3.75% | 03/09/27 |
| 14040HBW4 | CAPITAL ONE FINANCIAL CORP | 3,700,000 | \$4,160,511 | 0.08% | 3.80% | 01/31/28 |
| BMZ7WG9 | CAPITAL ONE FINANCIAL CORP | 12,900,000 | \$14,302,121 | 0.28% | 3.65% | 05/11/27 |
| DDD1087214 | CARDTRONICS USA INC | 201,035 | \$201,287 | 0.00% | FLOATER | 06/29/27 |
| 14310MAW7 | CARLYLE GLOBAL MARKET STRATEGIES CLO 2014-1 LTD | 722,802 | \$710,979 | 0.01% | 1.19% | 04/17/31 |
| 14310MAY3 | CARLYLE GLOBAL MARKET STRATEGIES CLO 2014-1 LTD | 6,300,000 | \$6,128,471 | 0.12% | 1.35% | 04/17/31 |
| 14310QAG3 | CARLYLE GMS FINANCE MM CLO 2015-1 LLC | 10,000,000 | \$9,691,926 | 0.19% | 2.44% | 10/15/31 |
| 14314FAG3 | CARLYLE US CLO 2017-3 LTD | 1,000,000 | \$978,603 | 0.02% | 2.57% | 07/20/29 |
| 14315BAG1 | CARLYLE US CLO 2017-4 LTD | 545,000 | \$482,602 | 0.01% | 3.04% | 01/15/30 |
| 14316AAE7 | CARLYLE US CLO 2017-5 LTD | 2,740,000 | \$2,629,768 | 0.05% | 1.62% | 01/20/30 |
| 14316AAG2 | CARLYLE US CLO 2017-5 LTD | 7,000,000 | \$6,611,968 | 0.13% | 2.02% | 01/20/30 |
| DDD981033 | CATALENT PHARMA SOLUTIONS INC | 1,147,013 | \$1,144,386 | 0.02% | FLOATER | 05/17/26 |
| 14889KAS1 | CATAMARAN CLO 2015-1 LTD | 7,600,000 | \$7,368,466 | 0.14% | 2.17% | 04/22/27 |
| 14889HAL3 | CATAMARAN CLO LTD | 6,401,000 | \$6,329,403 | 0.12% | 3.17% | 10/18/26 |
| 149123CH2 | CATERPILLAR INC | 17,800,000 | \$19,291,885 | 0.38% | 2.60% | 04/09/30 |
| 149123CJ8 | CATERPILLAR INC | 2,000,000 | \$2,226,742 | 0.04% | 3.25% | 04/09/50 |
| 124900AD3 | CCL INDUSTRIES INC | 6,600,000 | \$7,016,682 | 0.14% | 3.05% | 06/01/30 |
| 1248EPBX0 | CCO HOLDINGS LLC/CAPITAL CORP | 1,500,000 | \$1,581,000 | 0.03% | 5.00% | 02/01/28 |
| 12513GBF5 | CDW LLC / CDW FINANCE CORP | 3,000,000 | \$3,000,000 | 0.06% | 3.25% | 02/15/29 |
| 15132HAH4 | CENCOSUD SA | 9,700,000 | \$10,528,347 | 0.21% | 4.38% | 07/17/27 |
| 15135BAR2 | CENTENE CORP | 2,000,000 | \$2,109,630 | 0.04% | 4.25% | 12/15/27 |
| DDD1042282 | CERIDIAN HCM HOLDING INC | 797,455 | \$773,408 | 0.02% | FLOATER | 04/30/25 |
| 12530MAA3 | CF HIPPOLYTA ISSUER LLC | 6,534,922 | \$6,620,529 | 0.13% | 1.69% | 07/15/60 |
| 161175BB9 | CHARTER COMMUNICATIONS OPERATING LLC/CAPITAL | 1,900,000 | \$2,014,132 | 0.04% | 4.46% | 07/23/22 |
| 161175BU7 | CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL | 18,200,000 | \$18,796,960 | 0.37% | 2.80% | 04/01/31 |
| 16412XAC9 | CHENIERE CORPUS CHRISTI HLDGS LLC | 1,600,000 | \$1,812,339 | 0.04% | 5.88% | 03/31/25 |
| 16412XAD7 | CHENIERE CORPUS CHRISTI HLDGS LLC | 4,500,000 | \$5,160,506 | 0.10% | 7.00% | 06/30/24 |
| 16411RAJ8 | CHENIERE ENERGY INC | 1,700,000 | \$1,757,375 | 0.03% | 4.63% | 10/15/28 |
| 166764AB6 | CHEVRON CORP | 4,500,000 | \$4,669,048 | 0.09% | 2.36% | 12/05/22 |
| 166764BT6 | CHEVRON CORP | 1,900,000 | \$2,032,534 | 0.04% | 2.90% | 03/03/24 |
| 167725AC4 | CHICAGO IL TRANSIT AUTH SALES & TRANSFER TAX REC | 800,000 | \$1,116,968 | 0.02% | 6.90% | 12/01/40 |
| 12543DAY6 | CHS/COMMUNITY HEALTH SYSTEMS INC | 3,000,000 | \$2,977,500 | 0.06% | 6.25% | 03/31/23 |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| 125523AG5 | CIGNA CORP | 5,900,000 | \$6,754,090 | 0.13% | 4.13% | 11/15/25 |
| 125523AH3 | CIGNA CORP | 5,000,000 | \$5,926,560 | 0.12% | 4.38% | 10/15/28 |
| 125523CL2 | CIGNA CORP | 10,000,000 | \$10,368,562 | 0.20% | 2.40% | 03/15/30 |
| 12553XAD5 | CIM TRUST 2018-INV1 | 6,297,505 | \$6,539,203 | 0.13% | 4.00% | 08/25/48 |
| 12555DAA3 | CIM TRUST 2019-INV1 | 6,679,370 | \$6,935,724 | 0.14% | 4.00% | 02/25/49 |
| 12554TAC5 | CIM TRUST 2019-INV2 | 11,241,005 | \$11,627,983 | 0.23% | 4.00% | 05/25/49 |
| DDD692362 | CITIBANK BESPOKE PALMA 06/21/20 5-7% TRANCHE | 5,900,000 | -\$163,061 | 0.00% | 2.30% | 06/20/21 |
| DDD693003 | CITIBANK BESPOKE PHOENIX 12/20/21 5-7% TRANCHE | 7,800,000 | -\$654,580 | -0.01% | 2.90% | 12/20/21 |
| DDD693278 | CITIBANK NA | 8,176,000 | -\$321,116 | -0.01% | N/A | 07/10/21 |
| DDD693722 | CITIBANK NA | 2,830,500 | -\$138,849 | 0.00% | N/A | 09/17/21 |
| DDD693872 | CITIBANK NA | 6,160,000 | -\$363,374 | -0.01% | N/A | 10/15/21 |
| DDD694130 | CITIBANK NA | 66,465,750 | -\$3,603,270 | -0.07% | N/A | 11/22/21 |
| DDD694277 | CITIBANK NA | 51,115,500 | -\$2,527,316 | -0.05% | N/A | 12/10/21 |
| DDD694332 | CITIBANK NA | 26,862,000 | -\$1,332,598 | -0.03% | N/A | 12/12/21 |
| DDD694507 | CITIBANK NA | 37,900,000 | -\$343,693 | -0.01% | N/A | 01/14/29 |
| DDD696754 | CITIBANK NA | 258,200,000 | \$3,702,846 | 0.07% | N/A | 04/01/21 |
| 173080201 | CITIGROUP CAPITAL XIII | 93,000 | \$2,548,200 | 0.05% | 7.68% | 10/30/40 |
| 172967MD0 | CITIGROUP INC | 3,700,000 | \$4,797,668 | 0.09% | 4.65% | 07/23/48 |
| 172967MS7 | CITIGROUP INC | 10,500,000 | \$10,939,992 | 0.22% | 2.57% | 06/03/31 |
| 17320XAA2 | CITIGROUP MORTGAGE LOAN TRUST | 354,914 | \$355,155 | 0.01% | 3.00% | 05/25/42 |
| DDD966609 | CLARIOS GLOBAL LP (POWER SOLUTIONS) | 955,087 | \$930,255 | 0.02% | FLOATER | 04/30/26 |
| DDD1041444 | CLEAR CHANNEL OUTDOOR HOLDINGS INC | 748,110 | \$684,053 | 0.01% | FLOATER | 08/21/26 |
| 21052DAA2 | CLUB CERTIFICATE ISSUER TRUST 1 2018-14 | 1,335,290 | \$1,262,104 | 0.02% | 9.91% | 09/16/41 |
| BK6WVL7 | CNAC HK FINBRIDGE CO LTD | 7,100,000 | \$7,498,061 | 0.15% | 3.88% | 06/19/29 |
| 12594KAB8 | CNH INDUSTRIAL NV | 4,600,000 | \$4,996,157 | 0.10% | 3.85% | 11/15/27 |
| DDD1118269 | CNT HOLDINGS I CORP | 107,842 | \$106,785 | 0.00% | FLOATER | 10/30/27 |
| 192714AD5 | COLBUN SA | 4,400,000 | \$4,606,360 | 0.09% | 3.15% | 03/06/30 |
| 19329LAQ0 | COLE PARK CLO LTD | 2,571,428 | \$2,527,044 | 0.05% | 1.82% | 10/20/28 |
| DDD631887 | COLLATERAL CASH - BARCLAYS BANK PLC - USD | 290,000 | \$290,000 | 0.01% | N/A | 02/20/49 |
| DDD631984 | COLLATERAL CASH - BNP PARIBAS - USD | 470,000 | \$470,000 | 0.01% | N/A | 02/20/49 |
| DDD631893 | COLLATERAL CASH - CITIBANK NA -USD | 12,170,000 | \$12,170,000 | 0.24% | N/A | 02/20/49 |
| 99E165305 | COLLATERAL CASH - DEUTSCHE BANK AG - USD | 80,000 | \$80,000 | 0.00% | .00% | 02/20/49 |
| DDD631896 | COLLATERAL CASH - JPMORGAN CHASE BANK N.A - USD | 2,650,000 | \$2,650,000 | 0.05% | N/A | 02/20/49 |
| DDD653295 | COLLATERAL CASH-JP MORGAN SECURITIES LLC-USD | 696,000 | \$696,000 | 0.01% | N/A | 02/20/49 |
| DDD631986 | COLLATERAL CASH - MORGAN STANLEY CAPITAL SERVICE | 5,470,000 | \$5,470,000 | 0.11% | N/A | 02/20/49 |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| DDD632638 | COLLATERAL CASH - WELLS FARGO SECURITIES - USD | 590,000 | \$590,000 | 0.01% | N/A | 02/20/49 |
| 20030NBH3 | COMCAST CORP | 10,000,000 | \$12,261,701 | 0.24% | 4.25% | 01/15/33 |
| 20030NBM2 | COMCAST CORP | 1,700,000 | \$2,089,243 | 0.04% | 4.20% | 08/15/34 |
| 20030NCG4 | COMCAST CORP | 2,000,000 | \$2,446,349 | 0.05% | 4.05% | 11/01/52 |
| 200340AU1 | COMERICA INC | 3,800,000 | \$4,066,000 | 0.08% | 5.63% | 10/01/69 |
| 20173MAH3 | COMMERCIAL MORTGAGE TRUST | 1,634,240 | \$1,471,224 | 0.03% | 6.01% | 07/10/38 |
| 202795HT0 | COMMONWEALTH EDISON CO | 700,000 | \$1,066,512 | 0.02% | 6.45% | 01/15/38 |
| DDD960372 | COMMSCOPE INC | 1,649,999 | \$1,597,843 | 0.03% | FLOATER | 04/04/26 |
| 20338HAB9 | COMMSCOPE TECHNOLOGIES LLC | 3,000,000 | \$2,814,375 | 0.06% | 5.00% | 03/15/27 |
| 21052UAA4 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2018-29 | 961,858 | \$804,000 | 0.02% | 28.56% | 12/15/43 |
| 21055TAA4 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-26 | 4,621,105 | \$3,937,818 | 0.08% | 20.12% | 08/15/44 |
| 21055FAA4 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-31 | 4,219,718 | \$3,615,660 | 0.07% | 22.58% | 09/15/44 |
| 21054QAA1 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-37 | 4,703,168 | \$4,168,370 | 0.08% | 20.07% | 10/17/44 |
| 21055YAA3 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-42 | 5,359,927 | \$4,626,723 | 0.09% | 19.33% | 11/15/44 |
| 21055HAA0 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-51 | 6,688,274 | \$5,822,829 | 0.11% | 17.23% | 01/15/45 |
| 21056JAA5 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-52 | 6,682,746 | \$5,863,610 | 0.12% | 17.60% | 01/15/45 |
| 21053KAA5 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT1 | 2,858,035 | \$2,401,249 | 0.05% | 15.30% | 04/15/44 |
| 21050HAA5 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT2 | 2,345,227 | \$1,957,071 | 0.04% | 15.20% | 05/16/44 |
| 21055RAA8 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT3 | 3,216,561 | \$2,712,989 | 0.05% | 14.69% | 06/15/44 |
| 21056AAA4 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT6 | 3,696,354 | \$3,181,229 | 0.06% | 11.88% | 10/17/44 |
| 21050KAA8 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT7 | 3,996,356 | \$3,475,537 | 0.07% | 11.35% | 12/15/44 |
| 21056TAA3 | CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2020-2 | 6,736,821 | \$5,826,692 | 0.11% | 17.33% | 03/15/45 |
| 21057BAA1 | CONSUMER LOAN UNDERLYING BOND CLUB CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT8 | 4,955,912 | \$4,298,371 | 0.08% | 10.75% | 01/15/45 |
| 21056VAA8 | CONSUMER LOAN UNDERLYING BOND CLUB CERTIFICATE ISSUER TRUST I SERIES 2020-7 | 4,504,961 | \$3,916,795 | 0.08% | 17.02% | 04/17/45 |

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| 21054GAA3 | CONSUMER LOAN UNDERLYING BOND CREDIT TRUST 2019-SLCT4 | 3,692,560 | \$3,130,265 | 0.06% | 12.49% | 08/15/44 |
| 21055CAA1 | CONSUMER LOAN UNDERLYING BOND CREDIT TRUST 2019-SLCT5 | 3,740,798 | \$3,344,032 | 0.07% | 18.85% | 09/15/44 |
| 21623PAC1 | COOK PARK CLO LTD | 6,000,000 | \$5,830,616 | 0.11% | 1.34% | 04/17/30 |
| 22160KAN5 | COSTCO WHOLESALE CORP | 6,900,000 | \$7,034,714 | 0.14% | 1.38% | 06/20/27 |
| DDD1063560 | COTY INC | 1,014,809 | \$893,270 | 0.02% | FLOATER | 04/05/25 |
| BY4K810 | CREDIT SUISSE GROUP AG | 3,100,000 | \$4,068,302 | 0.08% | 4.88% | 05/15/45 |
| 2254W0HE8 | CS FIRST BOSTON MORTGAGE SECURITIES CORP | 116,184 | \$98,161 | 0.00% | 5.00% | 05/25/26 |
| DDD1081228 | CSM BAKERY SUPPLIES LLC | 141,101 | \$136,339 | 0.00% | FLOATER | 02/04/22 |
| DDD1040961 | CUSHMAN & WAKEFIELD US BORROWER LLC | 696,500 | \$668,640 | 0.01% | FLOATER | 08/21/25 |
| 126650CX6 | CVS HEALTH CORP | 20,600,000 | \$23,887,974 | 0.47% | 4.30% | 03/25/28 |
| 126650CY4 | CVS HEALTH CORP | 3,200,000 | \$3,857,718 | 0.08% | 4.78% | 03/25/38 |
| 126671Z25 | CWABS INC ASSET-BACKED CERTIFICATES | 440,403 | \$438,981 | 0.01% | .90% | 03/25/34 |
| DDD1040639 | CYANCO INTERMEDIATE CORP. | 973,791 | \$957,514 | 0.02% | FLOATER | 03/16/25 |
| DDD1040628 | DAVITA INC | 1,087,656 | \$1,065,903 | 0.02% | FLOATER | 08/12/26 |
| 233062AA6 | DBC G 2017-BBG MORTGAGE TRUST | 9,840,000 | \$9,786,750 | 0.19% | .85% | 06/15/34 |
| DDD1000368 | DCERT BUYER INC | 1,880,550 | \$1,848,223 | 0.04% | FLOATER | 10/16/26 |
| DDD1109685 | DELTA AIR LINES INC | 518,714 | \$517,742 | 0.01% | FLOATER | 10/20/27 |
| 830867AA5 | DELTA AIR LINES INC / SKYMILES IP LTD | 10,500,000 | \$10,665,144 | 0.21% | 4.50% | 10/20/25 |
| DDD998576 | DIAMOND SPORTS GROUP LLC | 4,838,906 | \$3,034,405 | 0.06% | FLOATER | 08/24/26 |
| 25277LAA4 | DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO | 3,200,000 | \$1,870,000 | 0.04% | 5.38% | 08/15/26 |
| 25470XAW5 | DISH DBS CORP | 2,500,000 | \$2,518,750 | 0.05% | 5.88% | 11/15/24 |
| 256746AF5 | DOLLAR TREE INC | 1,900,000 | \$2,038,034 | 0.04% | 3.70% | 05/15/23 |
| 256746AH1 | DOLLAR TREE INC | 11,700,000 | \$13,691,118 | 0.27% | 4.20% | 05/15/28 |
| 25714PDX3 | DOMINICAN REPUBLIC | 610,400,000 | \$10,564,388 | 0.21% | 8.90% | 02/15/23 |
| 25746UCY3 | DOMINION ENERGY INC | 10,000,000 | \$11,768,438 | 0.23% | 4.25% | 06/01/28 |
| 25746UDG1 | DOMINION ENERGY INC | 4,351,000 | \$4,903,490 | 0.10% | 3.38% | 04/01/30 |
| 26244YAS5 | DRYDEN 42 SENIOR LOAN FUND | 800,000 | \$742,259 | 0.01% | 3.17% | 07/15/30 |
| 26244MAS1 | DRYDEN 45 SENIOR LOAN FUND | 1,250,000 | \$1,227,385 | 0.02% | 2.44% | 10/15/30 |
| 26245MAL5 | DRYDEN 55 CLO LTD | 2,000,000 | \$1,778,778 | 0.03% | 3.08% | 04/15/31 |
| 26441CAT2 | DUKE ENERGY CORP | 2,000,000 | \$2,252,203 | 0.04% | 3.75% | 09/01/46 |
| 26441CAX3 | DUKE ENERGY CORP | 15,400,000 | \$16,916,268 | 0.33% | 3.15% | 08/15/27 |
| 341099CL1 | DUKE ENERGY FLORIDA LLC | 1,300,000 | \$1,975,362 | 0.04% | 6.40% | 06/15/38 |
| DDD1042242 | DYNASTY ACQUISITION CO INC | 1,184,997 | \$1,064,642 | 0.02% | FLOATER | 04/04/26 |
| DDD1042693 | DYNASTY ACQUISITION CO INC | 637,095 | \$572,388 | 0.01% | FLOATER | 04/04/26 |
| 268317AF1 | EDF SA | 24,000,000 | \$24,890,160 | 0.49% | 5.25% | 07/29/69 |
| 26835PAH3 | EDP FINANCE BV | 10,500,000 | \$10,392,008 | 0.20% | 1.71% | 01/24/28 |
| 28176EAD0 | EDWARDS LIFESCIENCES CORP | 1,700,000 | \$2,010,357 | 0.04% | 4.30% | 06/15/28 |

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|---------------------|-------------------------------------|---------------------------|-----------------|-------------|----------------|------------------|
| 556227AA4 | ELEVEN MADISON TRUST MORTGAGE TRUST | 3,255,000 | \$3,545,291 | 0.07% | 3.55% | 09/10/35 |
| 28852LAA1 | ELLINGTON CLO III LTD | 5,274,444 | \$5,188,772 | 0.10% | 1.87% | 07/20/30 |
| 291011BM5 | EMERSON ELECTRIC CO | 2,400,000 | \$2,426,309 | 0.05% | 2.75% | 10/15/50 |
| 292480AH3 | ENABLE MIDSTREAM PARTNERS LP | 3,600,000 | \$3,539,108 | 0.07% | 3.90% | 05/15/24 |
| 292480AJ9 | ENABLE MIDSTREAM PARTNERS LP | 1,200,000 | \$989,837 | 0.02% | 5.00% | 05/15/44 |
| 29273RAT6 | ENERGY TRANSFER OPERATING LP | 6,000,000 | \$5,595,100 | 0.11% | 5.15% | 02/01/43 |
| 29273RBG3 | ENERGY TRANSFER OPERATING LP | 4,500,000 | \$4,823,965 | 0.09% | 4.75% | 01/15/26 |
| 29336TAA8 | ENLINK MIDSTREAM LLC | 400,000 | \$343,200 | 0.01% | 5.38% | 06/01/29 |
| 29379VBV4 | ENTERPRISE PRODUCTS OPERATING LLC | 2,000,000 | \$2,157,906 | 0.04% | 3.13% | 07/31/29 |
| 26875PAU5 | EOG RESOURCES INC | 1,100,000 | \$1,294,900 | 0.03% | 4.38% | 04/15/30 |
| DDD1094986 | EPICOR SOFTWARE CORP | 358,620 | \$357,768 | 0.01% | FLOATER | 07/30/27 |
| 29444UBE5 | EQUINIX INC | 3,500,000 | \$3,807,378 | 0.07% | 3.20% | 11/18/29 |
| DDD1024397 | ERESearch TECHNOLOGY INC | 221,263 | \$220,295 | 0.00% | FLOATER | 02/04/27 |
| 30161NAX9 | EXELON CORP | 16,900,000 | \$19,569,943 | 0.38% | 4.05% | 04/15/30 |
| 30231GBM3 | EXXON MOBIL CORP | 2,000,000 | \$2,119,526 | 0.04% | 3.45% | 04/15/51 |
| 30231GBN1 | EXXON MOBIL CORP | 6,100,000 | \$6,477,830 | 0.13% | 2.61% | 10/15/30 |
| 31371H6S2 | FANNIE MAE | 7,979 | \$9,309 | 0.00% | 7.50% | 01/01/30 |
| 31371JPX6 | FANNIE MAE | 2,525 | \$2,900 | 0.00% | 8.50% | 09/01/30 |
| 31371LFW4 | FANNIE MAE | 38,887 | \$46,019 | 0.00% | 6.00% | 11/01/33 |
| 31371ND44 | FANNIE MAE | 30,192 | \$35,066 | 0.00% | 6.50% | 05/01/37 |
| 31373KHT9 | FANNIE MAE | 1,082,899 | \$1,091,088 | 0.02% | 2.06% | 09/01/34 |
| 31375BE45 | FANNIE MAE | 2,396 | \$2,404 | 0.00% | 7.00% | 11/01/25 |
| 31376JNW5 | FANNIE MAE | 29,028 | \$29,204 | 0.00% | 3.45% | 10/01/36 |
| 31378RVH9 | FANNIE MAE | 5,484 | \$5,501 | 0.00% | 4.01% | 12/01/24 |
| 31379MEJ4 | FANNIE MAE | 7,092 | \$7,922 | 0.00% | 6.50% | 08/01/28 |
| 31383JQK9 | FANNIE MAE | 8,836 | \$10,058 | 0.00% | 6.50% | 07/01/29 |
| 31384VVZ2 | FANNIE MAE | 3,925 | \$4,738 | 0.00% | 8.50% | 04/01/30 |
| 31384VZD7 | FANNIE MAE | 4,108 | \$5,060 | 0.00% | 8.50% | 08/01/30 |
| 31384WKZ2 | FANNIE MAE | 3,976 | \$4,525 | 0.00% | 6.50% | 05/01/31 |
| 31384WLN8 | FANNIE MAE | 673 | \$768 | 0.00% | 6.50% | 05/01/31 |
| 31385HJ45 | FANNIE MAE | 62,618 | \$62,845 | 0.00% | 2.51% | 06/01/33 |
| 31385HJQ6 | FANNIE MAE | 48,681 | \$48,871 | 0.00% | 2.60% | 03/01/33 |
| 31385HJW3 | FANNIE MAE | 13,933 | \$13,975 | 0.00% | 2.51% | 12/01/27 |
| 31385JPY8 | FANNIE MAE | 24,489 | \$29,723 | 0.00% | 8.50% | 05/01/32 |
| 31385NVP1 | FANNIE MAE | 6,128 | \$6,148 | 0.00% | 4.60% | 05/01/25 |
| 31385PZ64 | FANNIE MAE | 3,378 | \$3,594 | 0.00% | 8.50% | 07/01/30 |
| 31386UL91 | FANNIE MAE | 2,807 | \$3,285 | 0.00% | 8.50% | 02/01/31 |
| 31387QLL2 | FANNIE MAE | 2,731 | \$3,048 | 0.00% | 6.50% | 08/01/31 |
| 31388LQM5 | FANNIE MAE | 35,027 | \$39,669 | 0.00% | 6.50% | 09/01/31 |

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|---------------------|---------------|---------------------------|-----------------|-------------|----------------|------------------|
| 31389YAA9 | FANNIE MAE | 1,287 | \$1,467 | 0.00% | 6.50% | 07/01/32 |
| 31390HKZ7 | FANNIE MAE | 1,607 | \$1,834 | 0.00% | 6.50% | 07/01/32 |
| 31390LDJ2 | FANNIE MAE | 4,440 | \$4,955 | 0.00% | 6.50% | 06/01/32 |
| 31390LWE2 | FANNIE MAE | 6,264 | \$7,252 | 0.00% | 6.50% | 07/01/32 |
| 31390N6W7 | FANNIE MAE | 10,842 | \$12,289 | 0.00% | 6.50% | 08/01/32 |
| 31390NW81 | FANNIE MAE | 4,217 | \$4,780 | 0.00% | 6.50% | 07/01/32 |
| 31390QN35 | FANNIE MAE | 16,305 | \$18,197 | 0.00% | 6.50% | 07/01/32 |
| 31390REP4 | FANNIE MAE | 2,092 | \$2,337 | 0.00% | 6.50% | 07/01/32 |
| 31390RFA6 | FANNIE MAE | 996 | \$1,112 | 0.00% | 6.50% | 08/01/32 |
| 31390UA97 | FANNIE MAE | 4,232 | \$4,866 | 0.00% | 6.50% | 08/01/32 |
| 31390UUE4 | FANNIE MAE | 3,083 | \$3,441 | 0.00% | 6.50% | 08/01/32 |
| 31391XH93 | FANNIE MAE | 71,270 | \$71,855 | 0.00% | 3.35% | 10/01/32 |
| 31394VEX4 | FANNIE MAE | 380,187 | \$368,834 | 0.01% | .50% | 01/25/36 |
| 31400PWD3 | FANNIE MAE | 20,006 | \$20,680 | 0.00% | 9.00% | 05/01/27 |
| 31400RVM0 | FANNIE MAE | 594 | \$594 | 0.00% | 9.00% | 11/01/26 |
| 31400WGZ7 | FANNIE MAE | 17,866 | \$19,855 | 0.00% | 5.50% | 06/01/33 |
| 31401MAU5 | FANNIE MAE | 17,510 | \$19,458 | 0.00% | 5.50% | 09/01/33 |
| 31402DJH4 | FANNIE MAE | 11,364 | \$11,467 | 0.00% | 3.64% | 11/01/31 |
| 31402EXP8 | FANNIE MAE | 40,268 | \$46,809 | 0.00% | 5.50% | 08/01/33 |
| 31402RDF3 | FANNIE MAE | 121,253 | \$143,492 | 0.00% | 6.00% | 04/01/35 |
| 31402YRF3 | FANNIE MAE | 41,713 | \$47,013 | 0.00% | 5.50% | 09/01/33 |
| 31403AN35 | FANNIE MAE | 29,766 | \$33,618 | 0.00% | 5.50% | 10/01/33 |
| 31403DJR1 | FANNIE MAE | 54,950 | \$63,258 | 0.00% | 5.00% | 06/01/36 |
| 31403FNF7 | FANNIE MAE | 26,387 | \$29,395 | 0.00% | 5.50% | 10/01/33 |
| 31403YSK0 | FANNIE MAE | 34,589 | \$38,500 | 0.00% | 5.50% | 04/01/34 |
| 31404DXV5 | FANNIE MAE | 43,164 | \$48,351 | 0.00% | 5.50% | 02/01/34 |
| 31404JLV5 | FANNIE MAE | 194,115 | \$203,609 | 0.00% | 3.57% | 02/01/34 |
| 31404PKD2 | FANNIE MAE | 30,864 | \$34,837 | 0.00% | 5.50% | 04/01/34 |
| 31404TQ55 | FANNIE MAE | 74,683 | \$82,950 | 0.00% | 5.50% | 05/01/34 |
| 31404WVM5 | FANNIE MAE | 23,064 | \$25,663 | 0.00% | 5.50% | 05/01/34 |
| 31405G5R7 | FANNIE MAE | 2,156 | \$2,487 | 0.00% | 5.50% | 07/01/34 |
| 31405RRN8 | FANNIE MAE | 44,023 | \$52,094 | 0.00% | 6.00% | 10/01/34 |
| 31406AGW6 | FANNIE MAE | 75,533 | \$77,438 | 0.00% | 3.42% | 12/01/34 |
| 31406C6X1 | FANNIE MAE | 762,080 | \$823,630 | 0.02% | 4.11% | 08/01/33 |
| 31406M3E4 | FANNIE MAE | 420,741 | \$424,332 | 0.01% | 3.47% | 04/01/35 |
| 31406XQ47 | FANNIE MAE | 13,225 | \$14,731 | 0.00% | 6.00% | 05/01/35 |
| 31407ERW5 | FANNIE MAE | 748,729 | \$874,991 | 0.02% | 5.50% | 09/01/35 |
| 31407FN97 | FANNIE MAE | 129,857 | \$145,533 | 0.00% | 5.50% | 12/01/35 |
| 31407NQ22 | FANNIE MAE | 487 | \$568 | 0.00% | 5.50% | 08/01/35 |
| 31407NRE5 | FANNIE MAE | 240,291 | \$268,517 | 0.01% | 5.50% | 09/01/35 |

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|---------------------|---------------|---------------------------|-----------------|-------------|----------------|------------------|
| 31407PYK8 | FANNIE MAE | 315,995 | \$360,911 | 0.01% | 5.50% | 10/01/35 |
| 31407SQM7 | FANNIE MAE | 7,609 | \$8,479 | 0.00% | 6.00% | 09/01/32 |
| 31407X4T5 | FANNIE MAE | 395,768 | \$459,804 | 0.01% | 5.50% | 11/01/35 |
| 31407YAR0 | FANNIE MAE | 453,401 | \$528,362 | 0.01% | 5.50% | 11/01/35 |
| 31407YDC0 | FANNIE MAE | 277,022 | \$312,632 | 0.01% | 5.50% | 11/01/35 |
| 31407YEJ4 | FANNIE MAE | 219,224 | \$248,141 | 0.00% | 5.50% | 11/01/35 |
| 31407YGF0 | FANNIE MAE | 71,942 | \$81,765 | 0.00% | 6.00% | 11/01/35 |
| 31409CE76 | FANNIE MAE | 522,268 | \$616,266 | 0.01% | 6.00% | 02/01/36 |
| 31409CVM4 | FANNIE MAE | 167,767 | \$196,236 | 0.00% | 5.50% | 05/01/36 |
| 31409U5B7 | FANNIE MAE | 6,101 | \$6,794 | 0.00% | 5.50% | 03/01/36 |
| 3140JADM7 | FANNIE MAE | 27,702,106 | \$29,312,530 | 0.58% | 3.00% | 09/01/48 |
| 3140JAF37 | FANNIE MAE | 66,765,488 | \$70,574,192 | 1.39% | 3.00% | 11/01/48 |
| 3140QDJA3 | FANNIE MAE | 0 | \$0 | 0.00% | 2.50% | 05/01/35 |
| 31410FFF7 | FANNIE MAE | 103,148 | \$114,010 | 0.00% | 5.00% | 08/01/36 |
| 31410X2W5 | FANNIE MAE | 8,150 | \$9,550 | 0.00% | 5.50% | 01/01/37 |
| 31410YXV1 | FANNIE MAE | 7,362 | \$8,183 | 0.00% | 5.50% | 10/01/36 |
| 31410YZQ0 | FANNIE MAE | 1,384 | \$1,587 | 0.00% | 5.50% | 12/01/36 |
| 31411BGL1 | FANNIE MAE | 19,124 | \$21,742 | 0.00% | 5.50% | 12/01/36 |
| 31411EL96 | FANNIE MAE | 256,287 | \$295,018 | 0.01% | 5.00% | 01/01/37 |
| 31411F4V3 | FANNIE MAE | 2,544 | \$2,821 | 0.00% | 5.50% | 12/01/36 |
| 31411HN97 | FANNIE MAE | 1,604 | \$1,793 | 0.00% | 5.50% | 02/01/37 |
| 31411KE74 | FANNIE MAE | 3,427 | \$3,863 | 0.00% | 5.50% | 03/01/37 |
| 31411NL54 | FANNIE MAE | 18,847 | \$20,952 | 0.00% | 5.50% | 03/01/37 |
| 31411WYZ4 | FANNIE MAE | 156,744 | \$182,018 | 0.00% | 5.50% | 04/01/37 |
| 31411XZL2 | FANNIE MAE | 99,024 | \$114,929 | 0.00% | 5.50% | 05/01/37 |
| 31412AQB3 | FANNIE MAE | 158,515 | \$184,747 | 0.00% | 6.00% | 06/01/38 |
| 31412BW24 | FANNIE MAE | 191,372 | \$221,154 | 0.00% | 5.50% | 02/01/37 |
| 31412DNF1 | FANNIE MAE | 38,337 | \$38,643 | 0.00% | 3.22% | 03/01/37 |
| 31412LB74 | FANNIE MAE | 21,893 | \$25,410 | 0.00% | 5.50% | 02/01/37 |
| 31412XSX3 | FANNIE MAE | 28,861 | \$32,081 | 0.00% | 5.50% | 07/01/37 |
| 31412XYJ7 | FANNIE MAE | 10,948 | \$12,194 | 0.00% | 5.50% | 07/01/37 |
| 31412YQC9 | FANNIE MAE | 9,202 | \$10,212 | 0.00% | 5.50% | 06/01/37 |
| 31413APT4 | FANNIE MAE | 635 | \$710 | 0.00% | 5.50% | 06/01/37 |
| 31413B4V0 | FANNIE MAE | 41,010 | \$47,519 | 0.00% | 5.50% | 07/01/37 |
| 31413BJ77 | FANNIE MAE | 9,750 | \$10,843 | 0.00% | 5.50% | 06/01/37 |
| 31413D6B8 | FANNIE MAE | 2,202 | \$2,451 | 0.00% | 5.50% | 08/01/37 |
| 31413DD61 | FANNIE MAE | 41,562 | \$47,983 | 0.00% | 5.50% | 07/01/37 |
| 31413FGN6 | FANNIE MAE | 681,586 | \$799,730 | 0.02% | 6.00% | 08/01/37 |
| 31413Q5T1 | FANNIE MAE | 22,839 | \$23,227 | 0.00% | 6.00% | 09/01/22 |
| 31414GD22 | FANNIE MAE | 41,529 | \$42,768 | 0.00% | 5.50% | 12/01/22 |

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| 31414TCN9 | FANNIE MAE | 259,277 | \$303,049 | 0.01% | 6.00% | 06/01/38 |
| 31415VBZ7 | FANNIE MAE | 27,956 | \$31,159 | 0.00% | 6.00% | 09/01/38 |
| 31416BTJ7 | FANNIE MAE | 38 | \$39 | 0.00% | 5.50% | 12/01/23 |
| 31416VS21 | FANNIE MAE | 2,550,188 | \$3,010,597 | 0.06% | 6.00% | 02/01/37 |
| 31417YCC9 | FANNIE MAE | 909,888 | \$1,047,226 | 0.02% | 5.00% | 05/01/39 |
| 31418DN73 | FANNIE MAE | 0 | \$0 | 0.00% | 2.50% | 05/01/35 |
| 31418DSK9 | FANNIE MAE | 29,347,840 | \$30,769,674 | 0.61% | 3.00% | 09/01/50 |
| 30711XAB0 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 7,267,990 | \$7,204,947 | 0.14% | 5.40% | 10/25/23 |
| 30711XAF1 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 17,016,220 | \$15,054,426 | 0.30% | 2.75% | 05/25/24 |
| 30711XAH7 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 5,597,591 | \$5,497,825 | 0.11% | 2.75% | 05/25/24 |
| 30711XAK0 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 19,928,642 | \$17,751,368 | 0.35% | 3.15% | 07/25/24 |
| 30711XAM6 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 1,921,582 | \$1,920,007 | 0.04% | 3.05% | 07/25/24 |
| 30711XAP9 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 14,851,468 | \$15,454,500 | 0.30% | 5.05% | 11/25/24 |
| 30711XAR5 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 2,172,480 | \$2,229,633 | 0.04% | 5.15% | 11/25/24 |
| 30711XAT1 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 1,915,337 | \$1,952,066 | 0.04% | 4.45% | 02/25/25 |
| 30711XAV6 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 4,452,320 | \$4,523,145 | 0.09% | 4.70% | 02/25/25 |
| 30711XAX2 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 9,366,477 | \$9,472,128 | 0.19% | 4.15% | 05/25/25 |
| 30711XAZ7 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 1,819,788 | \$1,849,793 | 0.04% | 4.15% | 05/25/25 |
| 30711XBB9 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 6,526,914 | \$6,670,106 | 0.13% | 5.15% | 07/25/25 |
| 30711XBD5 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 1,875,078 | \$1,924,260 | 0.04% | 5.15% | 07/25/25 |
| 30711XDA9 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 11,551,475 | \$11,984,672 | 0.24% | 4.40% | 01/25/29 |
| 30711XDK7 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 11,064,966 | \$11,481,717 | 0.23% | 4.60% | 01/25/29 |
| 30711XEC4 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 7,925,192 | \$8,276,449 | 0.16% | 4.50% | 05/25/29 |
| 30711XEP5 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 11,636,426 | \$12,006,644 | 0.24% | 3.70% | 07/25/29 |
| 30711XGP3 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 8,075,763 | \$8,180,234 | 0.16% | 3.80% | 09/25/29 |
| 30711XJX3 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 25,335,261 | \$25,627,787 | 0.50% | 3.15% | 10/25/29 |
| 30711XLT9 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 5,317,495 | \$5,336,562 | 0.10% | 3.00% | 11/25/29 |
| 30711XNX8 | FANNIE MAE CONNECTICUT AVENUE SECURITIES | 20,840,081 | \$20,668,138 | 0.41% | 2.35% | 01/25/30 |
| 01F0124B9 | FEDERAL HOME LOAN MORTGAGE CORP | 53,649,000 | \$54,759,702 | 1.08% | 1.50% | 10/01/35 |

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| 01F0204B2 | FEDERAL HOME LOAN MORTGAGE CORP | 158,170,000 | \$164,014,876 | 3.23% | 2.00% | 11/01/35 |
| 01F0206B0 | FEDERAL HOME LOAN MORTGAGE CORP | 177,993,000 | \$183,520,515 | 3.61% | 2.00% | 11/01/50 |
| 01F0226B6 | FEDERAL HOME LOAN MORTGAGE CORP | 348,659,000 | \$363,299,951 | 7.14% | 2.50% | 11/01/50 |
| 31283GD38 | FEDERAL HOME LOAN MORTGAGE CORP | 0 | \$0 | 0.00% | 9.00% | 01/01/22 |
| 31283H6F7 | FEDERAL HOME LOAN MORTGAGE CORP | 9,725 | \$11,472 | 0.00% | 5.50% | 01/01/35 |
| 31283HJ48 | FEDERAL HOME LOAN MORTGAGE CORP | 3,710 | \$4,306 | 0.00% | 7.00% | 02/01/31 |
| 31283HJM8 | FEDERAL HOME LOAN MORTGAGE CORP | 3,910 | \$4,547 | 0.00% | 7.00% | 01/01/31 |
| 31283HPA7 | FEDERAL HOME LOAN MORTGAGE CORP | 6,919 | \$8,003 | 0.00% | 7.00% | 10/01/31 |
| 31283HRL1 | FEDERAL HOME LOAN MORTGAGE CORP | 11,891 | \$13,905 | 0.00% | 7.00% | 04/01/32 |
| 31283HSW6 | FEDERAL HOME LOAN MORTGAGE CORP | 11,505 | \$12,890 | 0.00% | 6.50% | 07/01/32 |
| 31283HTE5 | FEDERAL HOME LOAN MORTGAGE CORP | 2,804 | \$3,262 | 0.00% | 7.00% | 07/01/32 |
| 31287SZT7 | FEDERAL HOME LOAN MORTGAGE CORP | 3,269 | \$3,391 | 0.00% | 7.00% | 05/01/32 |
| 3128F2HB4 | FEDERAL HOME LOAN MORTGAGE CORP | 1,189 | \$1,327 | 0.00% | 6.50% | 08/01/25 |
| 3128FY7K5 | FEDERAL HOME LOAN MORTGAGE CORP | 380 | \$425 | 0.00% | 6.50% | 04/01/28 |
| 3128JRH82 | FEDERAL HOME LOAN MORTGAGE CORP | 987,048 | \$991,416 | 0.02% | 2.06% | 11/01/27 |
| 3128KFUZ1 | FEDERAL HOME LOAN MORTGAGE CORP | 1,743 | \$2,008 | 0.00% | 6.50% | 10/01/36 |
| 3128KVRB3 | FEDERAL HOME LOAN MORTGAGE CORP | 7,335 | \$8,194 | 0.00% | 6.50% | 08/01/37 |
| 3128L0SJ2 | FEDERAL HOME LOAN MORTGAGE CORP | 39,427 | \$45,717 | 0.00% | 5.50% | 11/01/37 |
| 3128L3WM4 | FEDERAL HOME LOAN MORTGAGE CORP | 119,996 | \$132,004 | 0.00% | 5.00% | 01/01/38 |
| 3128M1TW9 | FEDERAL HOME LOAN MORTGAGE CORP | 406 | \$412 | 0.00% | 6.00% | 10/01/21 |
| 3128M1TY5 | FEDERAL HOME LOAN MORTGAGE CORP | 11,937 | \$12,132 | 0.00% | 6.00% | 11/01/21 |
| 3128M4J53 | FEDERAL HOME LOAN MORTGAGE CORP | 65,366 | \$77,528 | 0.00% | 6.50% | 02/01/37 |
| 3128M4UE1 | FEDERAL HOME LOAN MORTGAGE CORP | 24,618 | \$29,009 | 0.00% | 6.00% | 06/01/37 |
| 3128M4YH0 | FEDERAL HOME LOAN MORTGAGE CORP | 163,786 | \$190,625 | 0.00% | 6.50% | 06/01/37 |
| 3128M4YJ6 | FEDERAL HOME LOAN MORTGAGE CORP | 188,332 | \$217,785 | 0.00% | 6.50% | 08/01/37 |
| 3128M5GZ7 | FEDERAL HOME LOAN MORTGAGE CORP | 297,103 | \$344,129 | 0.01% | 5.50% | 11/01/37 |

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| 3128M5Q52 | FEDERAL HOME LOAN MORTGAGE CORP | 446,683 | \$524,917 | 0.01% | 6.00% | 01/01/38 |
| 3128M7NJ1 | FEDERAL HOME LOAN MORTGAGE CORP | 23,886 | \$27,239 | 0.00% | 6.50% | 03/01/39 |
| 3128MJBG4 | FEDERAL HOME LOAN MORTGAGE CORP | 46,794 | \$55,133 | 0.00% | 6.50% | 01/01/35 |
| 3128MJF96 | FEDERAL HOME LOAN MORTGAGE CORP | 172,570 | \$198,905 | 0.00% | 5.00% | 04/01/37 |
| 3128MJJ0 | FEDERAL HOME LOAN MORTGAGE CORP | 164,758 | \$192,741 | 0.00% | 6.00% | 04/01/38 |
| 3128PHBA8 | FEDERAL HOME LOAN MORTGAGE CORP | 3,134 | \$3,164 | 0.00% | 6.00% | 08/01/22 |
| 3128PHC41 | FEDERAL HOME LOAN MORTGAGE CORP | 16,499 | \$16,979 | 0.00% | 6.00% | 09/01/22 |
| 3128PHHN4 | FEDERAL HOME LOAN MORTGAGE CORP | 19,246 | \$19,739 | 0.00% | 6.00% | 09/01/22 |
| 3128PJAW7 | FEDERAL HOME LOAN MORTGAGE CORP | 23,512 | \$23,728 | 0.00% | 5.50% | 11/01/22 |
| 3128PJCQ8 | FEDERAL HOME LOAN MORTGAGE CORP | 7,816 | \$7,879 | 0.00% | 5.50% | 11/01/22 |
| 312928QX5 | FEDERAL HOME LOAN MORTGAGE CORP | 33,446 | \$37,501 | 0.00% | 6.50% | 10/01/38 |
| 31292GMR4 | FEDERAL HOME LOAN MORTGAGE CORP | 2,471 | \$2,691 | 0.00% | 8.50% | 10/01/24 |
| 31292GT71 | FEDERAL HOME LOAN MORTGAGE CORP | 7,208 | \$8,162 | 0.00% | 7.00% | 01/01/28 |
| 31292GYH3 | FEDERAL HOME LOAN MORTGAGE CORP | 4,766 | \$5,365 | 0.00% | 6.50% | 02/01/29 |
| 31292HAX2 | FEDERAL HOME LOAN MORTGAGE CORP | 13,159 | \$15,353 | 0.00% | 8.00% | 02/01/30 |
| 31292HQE7 | FEDERAL HOME LOAN MORTGAGE CORP | 10,350 | \$12,441 | 0.00% | 7.50% | 03/01/32 |
| 312931PG7 | FEDERAL HOME LOAN MORTGAGE CORP | 1,057,474 | \$1,187,554 | 0.02% | 4.50% | 03/01/39 |
| 31296JLK0 | FEDERAL HOME LOAN MORTGAGE CORP | 48,609 | \$54,335 | 0.00% | 6.00% | 05/01/33 |
| 31296LSU6 | FEDERAL HOME LOAN MORTGAGE CORP | 40,113 | \$46,210 | 0.00% | 5.00% | 08/01/33 |
| 31296MF53 | FEDERAL HOME LOAN MORTGAGE CORP | 8,077 | \$9,306 | 0.00% | 5.00% | 08/01/33 |
| 31296NUM7 | FEDERAL HOME LOAN MORTGAGE CORP | 2,503 | \$2,793 | 0.00% | 6.00% | 10/01/33 |
| 31296QKC3 | FEDERAL HOME LOAN MORTGAGE CORP | 10,675 | \$12,216 | 0.00% | 6.00% | 11/01/33 |
| 31296RH68 | FEDERAL HOME LOAN MORTGAGE CORP | 5,128 | \$5,732 | 0.00% | 6.00% | 12/01/33 |
| 31296X6Z3 | FEDERAL HOME LOAN MORTGAGE CORP | 9,868 | \$11,359 | 0.00% | 5.00% | 05/01/34 |
| 31297DT32 | FEDERAL HOME LOAN MORTGAGE CORP | 14,691 | \$16,387 | 0.00% | 6.00% | 08/01/34 |
| 31298P7A2 | FEDERAL HOME LOAN MORTGAGE CORP | 5,467 | \$6,108 | 0.00% | 6.50% | 06/01/31 |

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| 31298Q5G9 | FEDERAL HOME LOAN MORTGAGE CORP | 5,172 | \$5,493 | 0.00% | 7.00% | 07/01/31 |
| 31298YYH8 | FEDERAL HOME LOAN MORTGAGE CORP | 73,522 | \$83,902 | 0.00% | 6.50% | 11/01/31 |
| 3132CWDJ0 | FEDERAL HOME LOAN MORTGAGE CORP | 0 | \$0 | 0.00% | 2.50% | 10/01/34 |
| 3132FCBN4 | FEDERAL HOME LOAN MORTGAGE CORP | 5,129,371 | \$5,914,717 | 0.12% | 5.00% | 02/01/39 |
| 31335GNC5 | FEDERAL HOME LOAN MORTGAGE CORP | 1,102 | \$1,231 | 0.00% | 6.50% | 04/01/26 |
| 31428XBQ8 | FEDEX CORP | 2,000,000 | \$2,302,669 | 0.05% | 4.05% | 02/15/48 |
| 31428XBY1 | FEDEX CORP | 19,900,000 | \$22,435,111 | 0.44% | 3.80% | 05/15/25 |
| DDD614459 | FFRMT- FRANKLIN FLOATING RATE INCOME FUND | 1,549,310 | \$11,263,484 | 0.22% | N/A | N/A |
| DDD874433 | FGI OPERATING CO LLC (FREEDOM GROUP) | 594,140 | \$386,617 | 0.01% | FLOATER | 05/15/22 |
| DDD874435 | FGI OPERATING CO LLC (FREEDOM GROUP) | 1,127,442 | \$1,127,442 | 0.02% | FLOATER | 05/15/21 |
| DDD1096867 | FIELDWOOD ENERGY LLC | 700,767 | \$704,271 | 0.01% | FLOATER | 08/04/21 |
| DDD868700 | FIELDWOOD ENERGY LLC | 5,877,828 | \$1,293,122 | 0.03% | FLOATER | 04/11/22 |
| DDD1093425 | FIRST BRANDS GROUP LLC | 765,157 | \$761,331 | 0.01% | FLOATER | 02/02/24 |
| DDD1039436 | FIRST EAGLE HOLDINGS INC | 3,316,624 | \$3,229,795 | 0.06% | FLOATER | 02/01/27 |
| 33767JAA0 | FIRSTKEY HOMES 2020-SFR2 TRUST | 11,610,000 | \$11,562,150 | 0.23% | 1.27% | 10/19/37 |
| 337738AP3 | FISERV INC | 9,300,000 | \$10,446,495 | 0.21% | 3.85% | 06/01/25 |
| 337738AU2 | FISERV INC | 1,800,000 | \$2,020,720 | 0.04% | 3.50% | 07/01/29 |
| 337738BC1 | FISERV INC | 8,600,000 | \$9,138,119 | 0.18% | 2.65% | 06/01/30 |
| 33834YAA6 | FIVE POINT OPERATING CO LP/FIVE POINT CAPITAL CO | 600,000 | \$601,125 | 0.01% | 7.88% | 11/15/25 |
| BMCT8F9 | FLEX LTD | 14,200,000 | \$16,437,248 | 0.32% | 4.88% | 05/12/30 |
| 302445AE1 | FLIR SYSTEMS INC | 3,000,000 | \$3,094,995 | 0.06% | 2.50% | 08/01/30 |
| 345105JE1 | FOOTHILL/EASTERN CORRIDOR AGY CALIF TOLL RD REV | 3,470,000 | \$3,628,995 | 0.07% | 4.09% | 01/15/49 |
| 35137LAG0 | FOX CORP | 1,900,000 | \$2,085,482 | 0.04% | 4.03% | 01/25/24 |
| 35137LAJ4 | FOX CORP | 3,000,000 | \$3,976,720 | 0.08% | 5.48% | 01/25/39 |
| 35473P629 | FRANKLIN LIBERTY HIGH YIELD CORPORATE ETF | 5,830,000 | \$147,928,671 | 2.91% | N/A | N/A |
| 35473P603 | FRANKLIN LIBERTY INVESTMENT GRADE CORPORATE ETF | 18,335,000 | \$487,160,950 | 9.58% | N/A | N/A |
| 35473P595 | FRANKLIN LIBERTY SENIOR LOAN ETF | 914,900 | \$21,950,829 | 0.43% | N/A | N/A |
| 3128L04F6 | FREDDIE MAC | 199,770 | \$231,489 | 0.00% | 5.50% | 12/01/37 |
| 3128M4LK7 | FREDDIE MAC | 1,200,907 | \$1,387,614 | 0.03% | 5.00% | 01/01/37 |
| 31292HEG5 | FREDDIE MAC | 1,069 | \$1,264 | 0.00% | 8.50% | 08/01/30 |
| 3137G0FW4 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N | 14,852,448 | \$15,069,662 | 0.30% | 4.05% | 12/25/27 |
| 3137G0AL3 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 229,581 | \$229,863 | 0.00% | 2.35% | 02/25/24 |

| Security Identifier | Security Name | Shares/ Positions Held | Market Value | % of TNA | Coupon Rate | Maturity Date |
|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| 3137G0BK4 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 9,697,628 | \$9,809,354 | 0.19% | 4.15% | 08/25/24 |
| 3137G0BW8 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 1,366,275 | \$1,384,819 | 0.03% | 4.25% | 08/25/24 |
| 3137G0CU1 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 5,139,791 | \$5,241,401 | 0.10% | 4.70% | 10/25/24 |
| 3137G0DW6 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 3,604,622 | \$3,650,027 | 0.07% | 4.30% | 01/25/25 |
| 3137G0EJ4 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 4,451,267 | \$4,464,272 | 0.09% | 3.95% | 03/25/25 |
| 3137G0FJ3 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 4,580,000 | \$4,658,214 | 0.09% | 3.40% | 05/25/25 |
| 3137G0GW3 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 3,128,393 | \$3,272,737 | 0.06% | 4.85% | 04/25/28 |
| 3137G0HW2 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 18,098,620 | \$19,107,207 | 0.38% | 5.70% | 07/25/28 |
| 3137G0JU4 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 14,025,223 | \$14,629,202 | 0.29% | 4.80% | 10/25/28 |
| 3137G0KE8 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 23,280,841 | \$24,366,252 | 0.48% | 5.30% | 11/25/28 |
| 3137G0KX6 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 173,369 | \$173,451 | 0.00% | 1.50% | 03/25/29 |
| 3137G0MD8 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 14,300,045 | \$14,771,423 | 0.29% | 3.40% | 07/25/29 |
| 3137G0NE5 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 18,938,846 | \$19,343,253 | 0.38% | 3.70% | 08/25/29 |
| 3137G0NX3 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 26,327,007 | \$27,180,934 | 0.53% | 3.60% | 10/25/29 |
| 3137G0PU7 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 7,242,629 | \$7,226,071 | 0.14% | 2.80% | 12/25/29 |
| 3137G0QQ5 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 13,500,000 | \$13,706,288 | 0.27% | 2.65% | 03/25/30 |
| 3137G0RL5 | FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE | 7,268,888 | \$7,368,143 | 0.14% | 2.50% | 04/25/30 |
| DDD484317 | FT HOLDINGS CORPORATION I | 5,000 | \$5,155,025 | 0.10% | N/A | N/A |
| 36320UAC4 | GALAXY XXVII CLO LTD | 1,000,000 | \$988,500 | 0.02% | 1.30% | 05/16/31 |
| 36320UAG5 | GALAXY XXVII CLO LTD | 4,000,000 | \$3,845,120 | 0.08% | 2.08% | 05/16/31 |
| 36159XAH3 | GE COMMERCIAL MORTGAGE CORP TRUST | 1,030,408 | \$567,166 | 0.01% | 5.61% | 12/10/49 |
| DDD684994 | GENERAL NUTRITION CTRS INC | 714,784 | \$557,532 | 0.01% | FLOATER | 03/04/21 |
| 373334JW2 | GEORGIA POWER CO | 9,000,000 | \$10,703,223 | 0.21% | 4.30% | 03/15/42 |
| 375415AC0 | GILBERT PARK CLO LTD | 1,000,000 | \$977,604 | 0.02% | 1.84% | 10/15/30 |
| 376087GM8 | GILROY CA UNIF SCH DIST | 7,220,000 | \$7,475,443 | 0.15% | 3.36% | 08/01/47 |
| DDD945654 | GLOBAL TEL*LINK CORP | 1,042,026 | \$909,168 | 0.02% | FLOATER | 11/29/25 |
| DDD1012390 | GO DADDY OPERATING CO LLC | 788,382 | \$771,384 | 0.02% | FLOATER | 02/15/24 |
| 38141GGM0 | GOLDMAN SACHS GROUP INC | 2,800,000 | \$4,188,423 | 0.08% | 6.25% | 02/01/41 |
| 38143U8H7 | GOLDMAN SACHS GROUP INC | 6,300,000 | \$7,087,529 | 0.14% | 3.75% | 02/25/26 |
| 38141GXG4 | GOLDMAN SACHS GROUP INC/THE | 10,000,000 | \$10,558,296 | 0.21% | 2.60% | 02/07/30 |
| DDD693757 | GOLDMAN SACHS GROUP INC/THE | 20,750,000 | \$387,506 | 0.01% | 1.00% | 12/20/24 |

| Security Identifier | Security Name | Shares/ Positions Held | Market Value | % of TNA | Coupon Rate | Maturity Date |
|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| 36179VVX5 | GOVT NATL MORTG ASSN | 70,357,000 | \$73,093,366 | 1.44% | 2.00% | 10/20/50 |
| 36179VVY3 | GOVT NATL MORTG ASSN | 69,670,000 | \$73,050,168 | 1.44% | 2.50% | 10/20/50 |
| 36201LTN4 | GOVT NATL MORTG ASSN | 506 | \$577 | 0.00% | 6.50% | 04/15/32 |
| 36202CZ48 | GOVT NATL MORTG ASSN | 1,373 | \$1,573 | 0.00% | 6.50% | 03/20/28 |
| 36202DJA0 | GOVT NATL MORTG ASSN | 16,309 | \$19,727 | 0.00% | 7.50% | 08/20/30 |
| 36202DM40 | GOVT NATL MORTG ASSN | 2,517 | \$2,838 | 0.00% | 6.00% | 05/20/31 |
| 36202DMR9 | GOVT NATL MORTG ASSN | 1,482 | \$1,761 | 0.00% | 6.50% | 04/20/31 |
| 36202DPF2 | GOVT NATL MORTG ASSN | 3,503 | \$4,095 | 0.00% | 7.50% | 08/20/31 |
| 36202DV65 | GOVT NATL MORTG ASSN | 9,956 | \$10,447 | 0.00% | 7.50% | 01/20/33 |
| 36202EQN2 | GOVT NATL MORTG ASSN | 123,269 | \$141,907 | 0.00% | 6.50% | 12/20/37 |
| 36202EUV9 | GOVT NATL MORTG ASSN | 127,438 | \$152,613 | 0.00% | 6.50% | 07/20/38 |
| 36202K7A7 | GOVT NATL MORTG ASSN | 10,396 | \$10,752 | 0.00% | 3.13% | 10/20/26 |
| 36202K7C3 | GOVT NATL MORTG ASSN | 5,569 | \$5,760 | 0.00% | 3.13% | 10/20/26 |
| 36202KA88 | GOVT NATL MORTG ASSN | 2,175 | \$2,190 | 0.00% | 3.38% | 01/20/23 |
| 36204RRQ3 | GOVT NATL MORTG ASSN | 750 | \$820 | 0.00% | 7.50% | 02/15/26 |
| 36206ANH2 | GOVT NATL MORTG ASSN | 33 | \$33 | 0.00% | 9.00% | 09/15/25 |
| 36206B2C4 | GOVT NATL MORTG ASSN | 1,498 | \$1,632 | 0.00% | 7.50% | 11/15/25 |
| 36206FAB8 | GOVT NATL MORTG ASSN | 472 | \$507 | 0.00% | 7.50% | 09/15/25 |
| 36206FRH7 | GOVT NATL MORTG ASSN | 164 | \$174 | 0.00% | 7.50% | 08/15/25 |
| 36206JHF4 | GOVT NATL MORTG ASSN | 3,687 | \$3,967 | 0.00% | 7.50% | 12/15/25 |
| 36207HTY3 | GOVT NATL MORTG ASSN | 141 | \$142 | 0.00% | 7.50% | 05/15/26 |
| 36208NZC0 | GOVT NATL MORTG ASSN | 3,665 | \$3,809 | 0.00% | 7.00% | 04/15/28 |
| 36208PKW7 | GOVT NATL MORTG ASSN | 2,902 | \$2,970 | 0.00% | 7.00% | 03/15/28 |
| 36213VMK1 | GOVT NATL MORTG ASSN | 6,498 | \$7,405 | 0.00% | 6.50% | 10/15/31 |
| 36218S4U1 | GOVT NATL MORTG ASSN | 2,945 | \$2,957 | 0.00% | 7.50% | 02/15/22 |
| 36223TDH1 | GOVT NATL MORTG ASSN | 614 | \$621 | 0.00% | 7.50% | 04/15/22 |
| 36224JF98 | GOVT NATL MORTG ASSN | 1,103 | \$1,108 | 0.00% | 7.50% | 07/15/22 |
| 36224KEB1 | GOVT NATL MORTG ASSN | 1,827 | \$1,834 | 0.00% | 7.50% | 08/15/22 |
| 36224LAL1 | GOVT NATL MORTG ASSN | 4,932 | \$4,952 | 0.00% | 7.50% | 08/15/22 |
| 36224RL69 | GOVT NATL MORTG ASSN | 260 | \$261 | 0.00% | 7.50% | 05/15/23 |
| 36225AWL0 | GOVT NATL MORTG ASSN | 1,582 | \$1,814 | 0.00% | 7.00% | 10/15/27 |
| 36225BNR5 | GOVT NATL MORTG ASSN | 13,133 | \$15,830 | 0.00% | 7.00% | 06/15/31 |
| 36295QGR5 | GOVT NATL MORTG ASSN | 10,337 | \$11,782 | 0.00% | 6.50% | 07/15/38 |
| 36296QN54 | GOVT NATL MORTG ASSN | 98,189 | \$115,264 | 0.00% | 6.00% | 01/15/39 |
| DDD940858 | GRAY TELEVISION INC | 2,181,175 | \$2,128,827 | 0.04% | FLOATER | 01/02/26 |
| DDD1113859 | GREENEDEN US HOLDINGS II LLC | 338,735 | \$333,972 | 0.01% | FLOATER | 11/30/27 |
| 396352GY6 | GREENVILLE OH CITY SCH DIST | 16,585,000 | \$16,626,960 | 0.33% | 3.54% | 01/01/51 |
| DDD1019865 | GRIFOLS WORLDWIDE OPERATIONS USA INC | 729,502 | \$712,771 | 0.01% | FLOATER | 11/15/27 |
| 40538TAC7 | HALCYON LOAN ADVISORS FUNDING 2018-1 LTD | 4,500,000 | \$4,392,090 | 0.09% | 2.02% | 07/21/31 |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| DDD1115343 | HARBOR FREIGHT TOOLS USA INC | 1,196,515 | \$1,181,487 | 0.02% | FLOATER | 10/19/27 |
| 41154XAE5 | HARBOR PARK CLO LTD | 657,895 | \$647,023 | 0.01% | 1.62% | 01/20/31 |
| 415864AM9 | HARSCO CORP | 2,500,000 | \$2,560,937 | 0.05% | 5.75% | 07/31/27 |
| 41754WAS0 | HARVEST OPERATIONS CORP | 3,800,000 | \$4,124,007 | 0.08% | 4.20% | 06/01/23 |
| 42086QAC5 | HAYFIN KINGSLAND IX LTD | 14,500,000 | \$14,245,781 | 0.28% | 2.02% | 04/28/31 |
| 44330DAJ9 | HIGHBRIDGE LOAN MANAGEMENT 2013-2 LTD | 700,000 | \$667,038 | 0.01% | 2.12% | 10/20/29 |
| DDD1120064 | HIGHLINE AFTERMARKET ACQUISITION LLC | 119,654 | \$117,112 | 0.00% | FLOATER | 10/28/27 |
| DDD1021226 | HOLLAND PARK CLO DAC | 50,450,000 | \$58,253,494 | 1.15% | .92% | 11/14/32 |
| DDD1021231 | HOLLAND PARK CLO DAC | 9,700,000 | \$11,194,601 | 0.22% | 1.65% | 11/14/32 |
| 437076CB6 | HOME DEPOT INC/THE | 5,400,000 | \$5,951,602 | 0.12% | 2.70% | 04/15/30 |
| 438701Y57 | HONOLULU HAWAII CITY & CNTY WASTEWTR SYS REV | 1,350,000 | \$1,434,442 | 0.03% | 2.59% | 07/01/28 |
| DDD1034321 | HORIZON PHARMA INC | 1,079,282 | \$1,059,494 | 0.02% | FLOATER | 05/22/26 |
| 40437LAE2 | HPS LOAN MANAGEMENT 13-2018 LTD | 8,600,000 | \$8,489,766 | 0.17% | 1.69% | 10/15/30 |
| 40437LAJ1 | HPS LOAN MANAGEMENT 13-2018 LTD | 3,000,000 | \$2,895,103 | 0.06% | 2.39% | 10/15/30 |
| 404280CH0 | HSBC HOLDINGS PLC | 10,600,000 | \$10,970,866 | 0.22% | 2.85% | 06/04/31 |
| 404280CK3 | HSBC HOLDINGS PLC | 3,800,000 | \$3,776,827 | 0.07% | 2.36% | 08/18/31 |
| 404280CL1 | HSBC HOLDINGS PLC | 12,400,000 | \$12,334,460 | 0.24% | 2.01% | 09/22/28 |
| DDD1015242 | HYLAND SOFTWARE INC | 395,482 | \$390,752 | 0.01% | FLOATER | 07/01/24 |
| 457756500 | IFT MONEY MARKET PORTFOLIO | 219,952,631 | \$219,952,631 | 4.33% | N/A | N/A |
| DDD1082942 | ILLUMINATE BUYER LLC | 266,137 | \$262,290 | 0.01% | FLOATER | 06/15/27 |
| BYNZTG8 | INDONESIA GOVERNMENT INTERNATIONAL BOND | 9,100,000 | \$10,429,828 | 0.21% | 4.35% | 01/08/27 |
| 45656TBQ0 | INDUSTRY CALIF PUB FACS AUTH TAX ALLOC REV | 8,450,000 | \$8,661,757 | 0.17% | 4.29% | 01/01/23 |
| 458140BQ2 | INTEL CORP | 1,800,000 | \$2,077,920 | 0.04% | 3.75% | 03/25/27 |
| 458140BR0 | INTEL CORP | 3,100,000 | \$3,709,601 | 0.07% | 3.90% | 03/25/30 |
| 45867XAG9 | INTERGEN NV | 2,500,000 | \$2,371,875 | 0.05% | 7.00% | 06/30/23 |
| 465077AL9 | ISRAEL ELECTRIC CORP LTD | 6,700,000 | \$7,705,904 | 0.15% | 4.25% | 08/14/28 |
| DDD690614 | ITALY GOVERNMENT INTERNATIONAL BOND | 10,600,000 | \$54,430 | 0.00% | 1.00% | 06/20/23 |
| DDD690615 | ITALY GOVERNMENT INTERNATIONAL BOND | -10,600,000 | -\$119,842 | 0.00% | 1.00% | 06/20/23 |
| DDD1033727 | JBS USA LUX SA | 944,146 | \$923,738 | 0.02% | FLOATER | 05/01/26 |
| DDD1112995 | JEFFERIES FINANCE LLC | 280,515 | \$278,060 | 0.01% | FLOATER | 09/30/27 |
| DDD1081218 | JETBLUE AIRWAYS CORP | 163,818 | \$163,371 | 0.00% | FLOATER | 06/16/24 |
| DDD694530 | JPMORGAN CHASE BANK NA | 98,100,000 | -\$1,181,453 | -0.02% | N/A | 01/15/29 |
| 46625HLL2 | JPMORGAN CHASE & CO | 1,600,000 | \$2,139,525 | 0.04% | 4.95% | 06/01/45 |
| 46647PBJ4 | JPMORGAN CHASE & CO | 32,100,000 | \$38,844,251 | 0.76% | 4.49% | 03/24/31 |
| BD3F7Q7 | K2016470219 SA LTD | 2,348,535 | \$0 | 0.00% | N/A | 12/31/22 |
| DDD800985 | K2016470219 SA LTD | 28,762,824 | \$0 | 0.00% | N/A | N/A |
| DDD800988 | K2016470219 SA LTD | 2,862,311 | \$0 | 0.00% | N/A | N/A |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| BD89C36 | K2016470260 SA LTD | 685,490 | \$3,427 | 0.00% | N/A | 12/31/22 |
| DDD1018671 | KAISER FOUNDATION HOSPITALS | 11,270,000 | \$12,221,127 | 0.24% | 3.27% | 11/01/49 |
| 486661AF8 | KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND | 7,500,000 | \$9,974,550 | 0.20% | 4.88% | 10/14/44 |
| B8J9B66 | KAZAKHSTAN TEMIR ZHOLY FINANCE BV | 7,500,000 | \$10,302,975 | 0.20% | 6.95% | 07/10/42 |
| DDD1036195 | KENAN ADVANTAGE GROUP INC/THE | 787,584 | \$762,436 | 0.01% | FLOATER | 07/31/22 |
| DDD1040217 | KENAN ADVANTAGE GROUP INC/THE | 187,287 | \$181,307 | 0.00% | FLOATER | 07/29/22 |
| 50077LAD8 | KRAFT HEINZ FOODS CO | 3,100,000 | \$3,152,570 | 0.06% | 3.00% | 06/01/26 |
| 50200FAE9 | LCM 26 LTD | 2,000,000 | \$1,923,958 | 0.04% | 1.62% | 01/20/31 |
| 50200FAG4 | LCM 26 LTD | 9,600,000 | \$9,073,057 | 0.18% | 2.02% | 01/20/31 |
| 50200FAJ8 | LCM 26 LTD | 600,000 | \$516,977 | 0.01% | 2.72% | 01/20/31 |
| 50188GAU7 | LCM XVIII LP | 1,090,000 | \$1,059,072 | 0.02% | 1.82% | 04/20/31 |
| 50188GAV5 | LCM XVIII LP | 2,000,000 | \$1,895,430 | 0.04% | 2.07% | 04/20/31 |
| 50189GAG7 | LCM XXII LTD | 1,000,000 | \$976,599 | 0.02% | 3.95% | 10/20/28 |
| 50189GAJ1 | LCM XXII LTD | 1,000,000 | \$893,524 | 0.02% | 5.30% | 10/20/28 |
| DDD944988 | LEGALZOOM.COM INC | 2,618,802 | \$2,582,793 | 0.05% | FLOATER | 11/21/24 |
| DDD1020327 | LENDING CLUB LCX 4460 | 5,362,692 | \$4,757,904 | 0.09% | 12.59% | 10/09/23 |
| DDD1090195 | LENDING CLUB LCXPM 4460 | 438,624 | \$421,312 | 0.01% | 12.33% | 06/05/24 |
| 53079EBG8 | LIBERTY MUTUAL GROUP INC | 12,000,000 | \$14,486,941 | 0.28% | 4.57% | 02/01/29 |
| DDD687077 | LIONS GATE ENTERTAINMENT CORP | 764,007 | \$737,267 | 0.01% | FLOATER | 03/22/23 |
| 53944YAL7 | LLOYDS BANKING GROUP PLC | 2,500,000 | \$2,729,043 | 0.05% | 3.87% | 07/09/25 |
| 539830BB4 | LOCKHEED MARTIN CORP | 1,700,000 | \$2,109,948 | 0.04% | 4.07% | 12/15/42 |
| 539830BH1 | LOCKHEED MARTIN CORP | 3,300,000 | \$3,733,020 | 0.07% | 3.55% | 01/15/26 |
| DDD1098603 | LOGMEIN INC | 328,662 | \$319,214 | 0.01% | FLOATER | 08/31/27 |
| 542798AE3 | LONG POINT PARK CLO LTD | 5,800,000 | \$5,615,333 | 0.11% | 1.59% | 01/17/30 |
| 542798AG8 | LONG POINT PARK CLO LTD | 2,700,000 | \$2,571,027 | 0.05% | 1.92% | 01/17/30 |
| 542798AJ2 | LONG POINT PARK CLO LTD | 3,100,000 | \$2,721,654 | 0.05% | 2.62% | 01/17/30 |
| BCC2M53B3 | MADISON PARK EURO FUNDING VIII DAC | 41,450,000 | \$48,083,623 | 0.95% | .95% | 04/15/32 |
| DDD1022160 | MADISON PARK EURO FUNDING VIII DAC | 4,600,000 | \$5,325,282 | 0.10% | 1.70% | 04/15/32 |
| 55819XBE1 | MADISON PARK FUNDING XXII LTD | 7,790,000 | \$7,388,786 | 0.15% | 2.24% | 01/15/33 |
| 55820CAJ4 | MADISON PARK FUNDING XXIX LTD | 1,072,581 | \$1,040,728 | 0.02% | 2.42% | 10/18/30 |
| 55819DAG1 | MADISON PARK FUNDING XXXI LTD | 1,500,000 | \$1,473,761 | 0.03% | 1.91% | 01/23/31 |
| 55819DAJ5 | MADISON PARK FUNDING XXXI LTD | 650,000 | \$636,999 | 0.01% | 2.36% | 01/23/31 |
| 571748BG6 | MARSH & MCLENNAN COS INC | 4,900,000 | \$5,891,877 | 0.12% | 4.38% | 03/15/29 |
| 571748BN1 | MARSH & MCLENNAN COS INC | 5,500,000 | \$5,723,510 | 0.11% | 2.25% | 11/15/30 |
| 573334AH2 | MARTIN MIDSTREAM PARTNERS L.P. | 689,984 | \$629,610 | 0.01% | 11.50% | 02/28/25 |
| 573334AF6 | MARTIN MIDSTREAM PARTNERS LP | 151,936 | \$153,835 | 0.00% | 10.00% | 02/29/24 |
| 575831FJ6 | MASSACHUSETTS ST CLG BLDG AUTH REVENUE | 5,900,000 | \$5,938,232 | 0.12% | 3.37% | 05/01/43 |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| 576000XQ1 | MASSACHUSETTS ST SCH BLDG AUTH SALES TAX REVENUE | 6,760,000 | \$7,060,482 | 0.14% | 3.40% | 10/15/40 |
| 12429TAE4 | MAUSER PACKAGING SOLUTIONS HOLDING CO | 3,000,000 | \$2,897,850 | 0.06% | 7.25% | 04/15/25 |
| DDD952344 | MAUSER PACKAGING SOLUTIONS HOLDING CO | 1,701,567 | \$1,595,219 | 0.03% | FLOATER | 04/03/24 |
| 57772KAB7 | MAXIM INTEGRATED PRODUCTS INC | 22,000,000 | \$23,244,173 | 0.46% | 3.38% | 03/15/23 |
| DDD691827 | MCDX.NA.31 | 2,325,000 | -\$16,293 | 0.00% | 1.00% | 12/20/23 |
| 589929F94 | MERRILL LYNCH MORTGAGE INVESTORS TRUST | 461,111 | \$449,663 | 0.01% | .89% | 03/25/28 |
| DDD1089761 | MESQUITE ENERGY INC | 3,000,000 | \$30,000 | 0.00% | N/A | N/A |
| 59217GEG0 | METROPOLITAN LIFE GLOBAL FUNDING I | 17,700,000 | \$19,730,580 | 0.39% | 2.95% | 04/09/30 |
| 59164GFA5 | METRO WSTWTR RECLAMATION DISTCO SWR REVENUE | 5,600,000 | \$5,879,328 | 0.12% | 3.16% | 04/01/41 |
| 592481LV5 | MET SAINT LOUIS MO SWR DIST WSTWTR SYS REVENUE | 7,640,000 | \$8,083,807 | 0.16% | 3.26% | 05/01/45 |
| B4XH544 | MEXICAN BONOS | 3,500,000 | \$19,264,965 | 0.38% | 8.50% | 05/31/29 |
| 594918BY9 | MICROSOFT CORP | 5,000,000 | \$5,688,181 | 0.11% | 3.30% | 02/06/27 |
| DDD1099007 | MILANO ACQUISITION CORP | 1,047,579 | \$1,032,740 | 0.02% | FLOATER | 10/01/27 |
| 59980VAA9 | MILL CITY MORTGAGE LOAN TRUST 2018-1 | 28,523 | \$29,594 | 0.00% | 3.25% | 05/25/62 |
| 59980YAB1 | MILL CITY MORTGAGE LOAN TRUST 2018-4 | 12,995,081 | \$13,800,072 | 0.27% | 3.50% | 04/25/66 |
| DDD1041228 | MILLENNIUM CORPORATE CLAIM TRUST | 73,753 | \$0 | 0.00% | N/A | N/A |
| DDD1041230 | MILLENNIUM LENDER CLAIM TRUST | 73,753 | \$0 | 0.00% | N/A | N/A |
| 604129Q74 | MINNESOTA ST | 5,760,000 | \$6,381,504 | 0.13% | 4.00% | 10/01/24 |
| DDD1089061 | MITCHELL INTERNATIONAL INC | 630,000 | \$612,360 | 0.01% | FLOATER | 12/01/24 |
| 608190AL8 | MOHAWK INDUSTRIES INC | 19,400,000 | \$21,079,695 | 0.41% | 3.63% | 05/15/30 |
| 6174468Q5 | MORGAN STANLEY | 2,200,000 | \$2,306,633 | 0.05% | 2.19% | 04/28/26 |
| DDD693758 | MORGAN STANLEY | 20,750,000 | \$443,800 | 0.01% | 1.00% | 12/20/24 |
| DDD693108 | MORGAN STANLEY BESPOKE PECAN 12/20/21 5-10% MEZZ | 8,300,000 | -\$2,192,471 | -0.04% | 4.10% | 12/20/21 |
| DDD693413 | MORGAN STANLEY BESPOKE PECAN 12/20/21 5-10% MEZZ | 8,300,000 | -\$2,202,222 | -0.04% | 3.98% | 12/20/21 |
| 370ESC717 | MOTORS LIQUIDATION CO | 43,500 | \$0 | 0.00% | N/A | N/A |
| DDD931149 | MPL SEGREGATED SETTLED CASH | 2,044,388 | \$2,044,388 | 0.04% | N/A | 02/20/49 |
| 55336VAA8 | MPLX LP | 4,600,000 | \$5,002,474 | 0.10% | 4.00% | 02/15/25 |
| 55336VAJ9 | MPLX LP | 4,500,000 | \$5,084,159 | 0.10% | 4.88% | 06/01/25 |
| 55336VAN0 | MPLX LP | 2,000,000 | \$1,974,361 | 0.04% | 4.70% | 04/15/48 |
| 626738AE8 | MURPHY OIL USA INC | 2,700,000 | \$2,834,500 | 0.06% | 4.75% | 09/15/29 |
| DDD691338 | NABORS INDUSTRIES INC | -4,725,000 | \$1,118,232 | 0.02% | 1.00% | 12/20/21 |
| DDD691339 | NABORS INDUSTRIES INC | 4,725,000 | -\$3,012,940 | -0.06% | 1.00% | 12/20/23 |
| DDD691388 | NABORS INDUSTRIES INC | 2,350,000 | -\$1,498,499 | -0.03% | 1.00% | 12/20/23 |
| DDD691389 | NABORS INDUSTRIES INC | -2,350,000 | \$556,158 | 0.01% | 1.00% | 12/20/21 |

| Security Identifier | Security Name | Shares/ Positions Held | Market Value | % of TNA | Coupon Rate | Maturity Date |
|---------------------|--|---------------------------|-----------------|-------------|----------------|------------------|
| DDD691496 | NABORS INDUSTRIES INC | -3,150,000 | \$745,488 | 0.01% | 1.00% | 12/20/21 |
| DDD691497 | NABORS INDUSTRIES INC | 3,150,000 | -\$2,008,626 | -0.04% | 1.00% | 12/20/23 |
| DDD998927 | NASCAR HOLDINGS INC | 2,217,702 | \$2,163,257 | 0.04% | FLOATER | 10/18/26 |
| DDD960312 | NATIONAL MENTOR HOLDINGS INC | 18,208 | \$17,946 | 0.00% | FLOATER | 03/08/26 |
| DDD960313 | NATIONAL MENTOR HOLDINGS INC | 398,899 | \$393,165 | 0.01% | FLOATER | 03/08/26 |
| 637417AL0 | NATIONAL RETAIL PROPERTIES INC | 9,700,000 | \$10,841,474 | 0.21% | 4.30% | 10/15/28 |
| DDD677535 | NAVISTAR INC | 3,405,076 | \$3,380,389 | 0.07% | FLOATER | 11/06/24 |
| 64110LAU0 | NETFLIX INC | 3,000,000 | \$3,517,500 | 0.07% | 5.38% | 11/15/29 |
| 64128QAS4 | NEUBERGER BERMAN CLO XVIII LTD | 1,700,000 | \$1,670,323 | 0.03% | 1.61% | 10/21/30 |
| 64131TAG9 | NEUBERGER BERMAN CLO XVI-S LTD | 2,350,000 | \$2,295,881 | 0.05% | 1.84% | 01/15/28 |
| 64131TAJ3 | NEUBERGER BERMAN CLO XVI-S LTD | 650,000 | \$622,648 | 0.01% | 2.74% | 01/15/28 |
| 64131WAG2 | NEUBERGER BERMAN LOAN ADVISERS CLO 27 LTD | 4,900,000 | \$4,696,024 | 0.09% | 1.94% | 01/15/30 |
| 65023PAG5 | NEWARK BSL CLO 2 LTD | 3,069,687 | \$3,024,923 | 0.06% | 2.56% | 07/25/30 |
| 6461366S5 | NEW JERSEY ST TRANSN TR FD AUTH | 4,060,000 | \$3,801,662 | 0.07% | 4.13% | 06/15/42 |
| 64990GWW8 | NEW YORK ST DORM AUTH REV | 3,605,000 | \$3,744,441 | 0.07% | 3.14% | 07/01/43 |
| 65343HAA9 | NEXSTAR BROADCASTING INC | 2,000,000 | \$2,088,130 | 0.04% | 5.63% | 07/15/27 |
| DDD663838 | NIELSEN FINANCE LLC (VNU INC) | 1,283,143 | \$1,256,762 | 0.02% | FLOATER | 10/04/23 |
| 654106AE3 | NIKE INC | 1,700,000 | \$2,088,048 | 0.04% | 3.88% | 11/01/45 |
| BD5FYS6 | NIKE INC | 3,400,000 | \$3,704,866 | 0.07% | 2.38% | 11/01/26 |
| 666807BU5 | NORTHROP GRUMMAN CORP | 3,500,000 | \$4,996,549 | 0.10% | 5.25% | 05/01/50 |
| 670001AE6 | NOVELIS CORP | 2,500,000 | \$2,539,975 | 0.05% | 4.75% | 01/30/30 |
| 62951CAP7 | NZCG FUNDING LTD | 12,390,000 | \$12,179,886 | 0.24% | 1.78% | 02/26/31 |
| 67576FAJ8 | OCTAGON INVESTMENT PARTNERS 18- R LTD | 9,050,000 | \$8,023,096 | 0.16% | 2.93% | 04/16/31 |
| 67591EAS2 | OCTAGON INVESTMENT PARTNERS 28 LTD | 1,000,000 | \$984,898 | 0.02% | 1.66% | 10/24/30 |
| 67575XAE1 | OCTAGON INVESTMENT PARTNERS 31 LLC | 1,707,068 | \$1,681,595 | 0.03% | 2.62% | 07/20/30 |
| 675711AC9 | OCTAGON INVESTMENT PARTNERS 33 LTD | 400,000 | \$388,829 | 0.01% | 1.72% | 01/20/31 |
| 675711AG0 | OCTAGON INVESTMENT PARTNERS 33 LTD | 2,800,000 | \$2,561,391 | 0.05% | 2.97% | 01/20/31 |
| 67591TAC4 | OCTAGON INVESTMENT PARTNERS 35 LTD | 3,325,000 | \$3,260,088 | 0.06% | 1.32% | 01/20/31 |
| 67591TAG5 | OCTAGON INVESTMENT PARTNERS 35 LTD | 450,000 | \$430,809 | 0.01% | 1.92% | 01/20/31 |
| 67591UAC1 | OCTAGON INVESTMENT PARTNERS 36 LTD | 18,000,000 | \$17,743,556 | 0.35% | 1.21% | 04/15/31 |
| 67591UAE7 | OCTAGON INVESTMENT PARTNERS 36 LTD | 8,500,000 | \$8,222,724 | 0.16% | 1.44% | 04/15/31 |
| 67591VAJ4 | OCTAGON INVESTMENT PARTNERS 37 LTD | 2,000,000 | \$1,842,303 | 0.04% | 3.06% | 07/25/30 |
| 67591YAL3 | OCTAGON INVESTMENT PARTNERS 38 LTD | 4,000,000 | \$3,678,896 | 0.07% | 3.17% | 07/20/30 |
| 67590GBL2 | OCTAGON INVESTMENT PARTNERS XVII LTD | 4,020,000 | \$3,875,568 | 0.08% | 1.61% | 01/25/31 |

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|---------------------|--|---------------------------|-----------------|-------------|----------------|------------------|
| 67590GBN8 | OCTAGON INVESTMENT PARTNERS XVII LTD | 5,250,000 | \$4,980,904 | 0.10% | 1.91% | 01/25/31 |
| 67590WCJ1 | OCTAGON INVESTMENT PARTNERS XXIII LTD | 1,170,000 | \$1,139,344 | 0.02% | 1.44% | 07/15/27 |
| 67590RBE4 | OCTAGON LOAN FUNDING LTD | 750,000 | \$730,150 | 0.01% | 2.47% | 11/18/31 |
| 677561LN0 | OHIO ST HOSP FAC REV | 2,265,000 | \$2,449,710 | 0.05% | 3.28% | 01/01/42 |
| 85172FAR0 | ONEMAIN FINANCE CORP | 3,000,000 | \$3,090,000 | 0.06% | 5.38% | 11/15/29 |
| DDD1009896 | ON SEMICONDUCTOR CORP | 853,907 | \$837,136 | 0.02% | FLOATER | 09/18/26 |
| DDD677244 | ONSITE RENTAL GROUP OPERATIONS PTY LTD | 133,931 | \$123,086 | 0.00% | FLOATER | 10/25/22 |
| DDD678002 | ONSITE RENTAL GROUP OPERATIONS PTY LTD | 183,113 | \$161,317 | 0.00% | N/A | 10/26/23 |
| DDD820004 | ONSITE RENTAL GROUP OPERATIONS PTY LTD | 100,554 | \$0 | 0.00% | N/A | N/A |
| 35177PAL1 | ORANGE SA | 1,300,000 | \$2,107,167 | 0.04% | 9.00% | 03/01/31 |
| 68607DUG8 | OREGON ST DEPT OF TRANSPRTN HIGHWAY USER TAX REVENUE | 4,510,000 | \$4,856,187 | 0.10% | 3.17% | 11/15/38 |
| 686514AE0 | ORLANDO HEALTH INC | 2,810,000 | \$3,128,909 | 0.06% | 3.78% | 10/01/28 |
| VMGNEUR | OTC SECURITIZED MARGIN CASH - EUR | -966,575 | -\$1,125,673 | -0.02% | N/A | 02/20/49 |
| VMGNUSD | OTC SECURITIZED MARGIN CASH - USD | 5,288,732 | \$5,288,732 | 0.10% | N/A | 02/20/49 |
| DDD1097351 | PARTY CITY HOLDCO INC | 112,955 | \$224,780 | 0.00% | N/A | N/A |
| 702150AE3 | PARTY CITY HOLDINGS INC | 1,110,015 | \$782,560 | 0.02% | 5.75% | 07/15/25 |
| DDD1086795 | PATHWAY VET ALLIANCE LLC | 1,582,228 | \$1,550,584 | 0.03% | FLOATER | 03/31/27 |
| DDD1087016 | PATHWAY VET ALLIANCE LLC | 129,237 | \$126,653 | 0.00% | FLOATER | 03/31/27 |
| DDD1041427 | PERFORCE SOFTWARE INC | 528,398 | \$516,227 | 0.01% | FLOATER | 07/08/26 |
| 71429MAC9 | PERRIGO FINANCE UNLIMITED CO | 4,600,000 | \$4,747,262 | 0.09% | 3.15% | 06/15/30 |
| B1TMPZ3 | PERUVIAN GOVERNMENT INTERNATIONAL BOND | 2,900,000 | \$4,398,705 | 0.09% | 6.55% | 03/14/37 |
| BMGFFR4 | PERUVIAN GOVERNMENT INTERNATIONAL BOND | 8,000,000 | \$8,666,000 | 0.17% | 2.78% | 01/23/31 |
| DDD1040644 | PHOENIX GUARANTOR INC | 1,658,036 | \$1,608,643 | 0.03% | FLOATER | 03/05/26 |
| DDD1112996 | PHOENIX GUARANTOR INC | 50,000 | \$49,197 | 0.00% | FLOATER | 03/05/26 |
| DDD1034483 | PITNEY BOWES INC | 2,431,633 | \$2,403,974 | 0.05% | FLOATER | 01/07/25 |
| 727610AN7 | PLASTIPAK HLDGS INC | 3,000,000 | \$3,009,375 | 0.06% | 6.25% | 10/15/25 |
| DDD1024856 | PLAYTIKA HOLDING CORP | 1,434,125 | \$1,437,875 | 0.03% | FLOATER | 12/10/24 |
| 73358WXP4 | PORT AUTH NY & NJ CONS | 4,570,000 | \$5,112,961 | 0.10% | 4.82% | 06/01/45 |
| 73358WXQ2 | PORT AUTH NY & NJ CONS | 5,000,000 | \$6,461,300 | 0.13% | 4.81% | 10/15/65 |
| 737446AQ7 | POST HOLDINGS INC | 3,000,000 | \$3,082,500 | 0.06% | 4.63% | 04/15/30 |
| 74101XAF7 | PRESIDIO HOLDINGS INC | 3,000,000 | \$3,189,375 | 0.06% | 8.25% | 02/01/28 |
| DDD1009867 | PRIME SECURITY SERVICES BORROWER LLC | 2,221,592 | \$2,196,766 | 0.04% | FLOATER | 09/12/26 |
| 742718FJ3 | PROCTER & GAMBLE CO/THE | 3,200,000 | \$3,934,242 | 0.08% | 3.55% | 03/25/40 |
| 74360NAA6 | PROSPER PASS-THRU TRUST III | 4,303,494 | \$4,220,984 | 0.08% | 8.80% | 03/15/26 |
| 74360NAB4 | PROSPER PASS-THRU TRUST III | 4,957,684 | \$4,868,532 | 0.10% | 9.44% | 04/15/26 |
| 74360NAC2 | PROSPER PASS-THRU TRUST III | 1,609,877 | \$1,633,699 | 0.03% | 7.18% | 05/15/26 |

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|---------------------|--|---------------------------|-----------------|-------------|----------------|------------------|
| 743756AB4 | PROVIDENCE & SAINT JOSEPH HEALTH | 8,875,000 | \$9,666,067 | 0.19% | 2.75% | 10/01/26 |
| 74387LAC5 | PROVIDENT FUNDING MORTGAGE TRUST 2019-1 | 6,736,791 | \$6,950,234 | 0.14% | 3.00% | 12/25/49 |
| 743874AE9 | PROVIDENT FUNDING MORTGAGE TRUST 2020-1 | 9,698,361 | \$9,880,460 | 0.19% | 3.00% | 02/25/50 |
| BLB9HX4 | PRUDENTIAL PLC | 18,000,000 | \$20,083,899 | 0.39% | 3.13% | 04/14/30 |
| 74834LBC3 | QUEST DIAGNOSTICS INC | 11,200,000 | \$11,989,813 | 0.24% | 2.80% | 06/30/31 |
| DDD1041423 | QUEST SOFTWARE US HOLDINGS INC | 2,024,834 | \$1,957,134 | 0.04% | FLOATER | 05/18/25 |
| 74983DAS6 | RACE POINT X CLO LTD | 3,600,000 | \$3,494,945 | 0.07% | 1.86% | 07/25/31 |
| DDD1106544 | RADIATE HOLDCO LLC | 138,482 | \$136,395 | 0.00% | FLOATER | 09/10/26 |
| 750496AA9 | RADNOR RE 2018-1 LTD | 257,375 | \$257,276 | 0.01% | 1.55% | 03/25/28 |
| 75419TAA1 | RATTLER MIDSTREAM LP | 900,000 | \$926,437 | 0.02% | 5.63% | 07/15/25 |
| 75886FAE7 | REGENERON PHARMACEUTICALS INC | 1,400,000 | \$1,350,753 | 0.03% | 1.75% | 09/15/30 |
| 75959V104 | REMINGTON OUTDOOR CO INC | 52,019 | \$0 | 0.00% | N/A | N/A |
| DDD914325 | REMINGTON OUTDOOR CO INC | 4,897 | \$0 | 0.00% | N/A | N/A |
| BYVS6F7 | REPUBLIC OF BELARUS INTERNATIONAL BOND | 13,300,000 | \$13,237,490 | 0.26% | 7.63% | 06/29/27 |
| B1YXLB9 | REPUBLIC OF COLOMBIA | 37,486,000,000 | \$12,574,881 | 0.25% | 9.85% | 06/28/27 |
| BVHFBK1 | REPUBLIC OF COLOMBIA | 8,800,000 | \$10,249,800 | 0.20% | 5.00% | 06/15/45 |
| 362420AD3 | REPUBLIC OF GABON | 11,000,000 | \$9,853,711 | 0.19% | 6.63% | 02/06/31 |
| BH58VZ9 | REPUBLIC OF GABON | 5,878,488 | \$5,616,160 | 0.11% | 6.38% | 12/12/24 |
| B0WLQZ7 | REPUBLIC OF IRAQ | 16,218,750 | \$14,029,997 | 0.28% | 5.80% | 01/15/28 |
| 761713BA3 | REYNOLDS AMERICAN INC | 9,300,000 | \$11,433,294 | 0.22% | 5.70% | 08/15/35 |
| 761713BB1 | REYNOLDS AMERICAN INC | 300,000 | \$365,809 | 0.01% | 5.85% | 08/15/45 |
| 76174LAA1 | REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU | 2,300,000 | \$2,337,375 | 0.05% | 4.00% | 10/15/27 |
| 76964R104 | RIVIERA RESOURCES INC | 12,605 | \$3,838 | 0.00% | N/A | N/A |
| 78081BAC7 | ROYALTY PHARMA PLC | 3,400,000 | \$3,381,267 | 0.07% | 1.75% | 09/02/27 |
| BDT7ZD0 | RUSSIAN FOREIGN BOND - EUROBOND | 11,600,000 | \$12,721,720 | 0.25% | 4.88% | 09/16/23 |
| B6X3VM6 | RZD CAPITAL PLC (RUSSIAN RAILWAYS) | 11,600,000 | \$12,324,350 | 0.24% | 5.70% | 04/05/22 |
| 79560TEF5 | SALT LAKE CITY UT SALES & EXCISE TAX REVENUE | 3,155,000 | \$3,359,286 | 0.07% | 3.10% | 04/01/38 |
| 79765R5B1 | SAN FRANCISCO CITY & CNTY CA PUB UTILITIES COMMI | 2,640,000 | \$2,769,914 | 0.05% | 3.47% | 11/01/43 |
| 798170AK2 | SAN JOSE CA REDEV AGY SUCCESSOR AGY TAX ALLOCATI | 6,150,000 | \$6,716,230 | 0.13% | 3.23% | 08/01/27 |
| BCZQWS8 | SHELL INTERNATIONAL FINANCE BV | 1,700,000 | \$2,068,079 | 0.04% | 4.55% | 08/12/43 |
| DDD656092 | SINCLAIR TELEVISION GROUP INC | 984,654 | \$957,227 | 0.02% | FLOATER | 01/03/24 |
| DDD1028125 | SOLERA LLC | 3,252,453 | \$3,174,052 | 0.06% | FLOATER | 03/03/23 |
| B596VC2 | SOUTH AFRICA REPUBLIC OF | 240,600,000 | \$12,111,457 | 0.24% | 7.00% | 02/28/31 |
| 842587CV7 | SOUTHERN CO/THE | 9,850,000 | \$10,970,054 | 0.22% | 3.25% | 07/01/26 |
| 842587CX3 | SOUTHERN CO/THE | 2,000,000 | \$2,394,470 | 0.05% | 4.40% | 07/01/46 |
| 842587DE4 | SOUTHERN CO/THE | 13,900,000 | \$15,771,706 | 0.31% | 3.70% | 04/30/30 |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| DDD1038339 | STAPLES INC | 472,024 | \$435,206 | 0.01% | FLOATER | 04/12/26 |
| 857006AG5 | STATE GRID OVERSEAS INVESTMENT 2016 LTD | 10,700,000 | \$11,898,134 | 0.23% | 3.50% | 05/04/27 |
| 857006AM2 | STATE GRID OVERSEAS INVESTMENT 2016 LTD | 6,700,000 | \$7,845,405 | 0.15% | 4.25% | 05/02/28 |
| 86268HAC2 | STRATA CLO I LTD | 11,000,000 | \$10,422,405 | 0.20% | 2.44% | 01/15/31 |
| DDD652746 | STRIKE LLC | 5,618,783 | \$4,073,618 | 0.08% | FLOATER | 11/30/22 |
| 86723CAF5 | SUNCOKE ENERGY PARTNERS LP / SUNCOKE ENERGY PARTNERS FINANCE CORP | 1,100,000 | \$986,562 | 0.02% | 7.50% | 06/15/25 |
| 86765BAN9 | SUNOCO LOGISTICS PARTNERS OPERATIONS LP | 3,000,000 | \$3,152,258 | 0.06% | 4.25% | 04/01/24 |
| DDD1038404 | SURF HOLDINGS LLC | 1,561,983 | \$1,516,295 | 0.03% | FLOATER | 03/05/27 |
| 78486QAD3 | SVB FINANCIAL GROUP | 6,000,000 | \$6,489,258 | 0.13% | 3.50% | 01/29/25 |
| 78486QAE1 | SVB FINANCIAL GROUP | 3,600,000 | \$3,936,981 | 0.08% | 3.13% | 06/05/30 |
| 874060AX4 | TAKEDA PHARMACEUTICAL CO LTD | 6,400,000 | \$6,442,410 | 0.13% | 2.05% | 03/31/30 |
| 87422VAF5 | TALEN ENERGY SUPPLY LLC | 3,000,000 | \$3,011,250 | 0.06% | 7.25% | 05/15/27 |
| 87612EBH8 | TARGET CORP | 1,800,000 | \$2,092,829 | 0.04% | 3.38% | 04/15/29 |
| 87231BAE3 | TCI-FLATIRON CLO 2017-1 LTD | 3,500,000 | \$3,446,838 | 0.07% | 1.84% | 11/18/30 |
| 87231BAG8 | TCI-FLATIRON CLO 2017-1 LTD | 2,800,000 | \$2,704,767 | 0.05% | 2.13% | 11/18/30 |
| BMXB5C0 | TENCENT HOLDINGS LTD | 15,000,000 | \$15,184,844 | 0.30% | 2.39% | 06/03/30 |
| 8821177C2 | TEXAS A & M UNIV REVS | 9,020,000 | \$9,350,583 | 0.18% | 3.10% | 07/01/49 |
| 882724QP5 | TEXAS ST | 6,760,000 | \$7,191,220 | 0.14% | 3.21% | 04/01/44 |
| 88278PZK3 | TEXAS ST UNIV SYS FING REVENUE | 2,655,000 | \$2,866,072 | 0.06% | 2.94% | 03/15/33 |
| 88278PZM9 | TEXAS ST UNIV SYS FING REVENUE | 2,255,000 | \$2,421,103 | 0.05% | 3.29% | 03/15/40 |
| DDD939685 | THOR INDUSTRIES INC | 2,811,382 | \$2,797,325 | 0.06% | FLOATER | 02/01/26 |
| DDD1046812 | TIBCO SOFTWARE INC | 1,895,250 | \$1,843,130 | 0.04% | FLOATER | 07/31/26 |
| 88731EAF7 | TIME WARNER ENTERTAINMENT CO LP | 1,700,000 | \$1,991,187 | 0.04% | 8.38% | 03/15/23 |
| 87264AAW5 | T-MOBILE USA INC | 3,400,000 | \$3,930,366 | 0.08% | 4.38% | 04/15/40 |
| 87264ABA2 | T-MOBILE USA INC | 1,900,000 | \$2,083,559 | 0.04% | 3.50% | 04/15/25 |
| 87264ABE4 | T-MOBILE USA INC | 18,000,000 | \$20,242,980 | 0.40% | 3.88% | 04/15/30 |
| 87264ABM6 | T-MOBILE USA INC | 5,700,000 | \$5,512,812 | 0.11% | 3.30% | 02/15/51 |
| BYM79R6 | TNB GLOBAL VENTURES CAPITAL BHD | 4,300,000 | \$4,629,659 | 0.09% | 3.24% | 10/19/26 |
| 89114QCB2 | TORONTO-DOMINION BANK/THE | 1,900,000 | \$2,061,525 | 0.04% | 3.25% | 03/11/24 |
| BHQ3T37 | TOTAL CAPITAL INTERNATIONAL SA | 1,800,000 | \$2,047,129 | 0.04% | 3.46% | 02/19/29 |
| 89173FAA8 | TOWD POINT MORTGAGE TRUST | 5,659,620 | \$5,803,263 | 0.11% | 2.75% | 10/25/56 |
| 89173FAB6 | TOWD POINT MORTGAGE TRUST | 8,862,000 | \$9,529,718 | 0.19% | 3.50% | 10/25/56 |
| 89173HAA4 | TOWD POINT MORTGAGE TRUST | 2,669,538 | \$2,743,894 | 0.05% | 2.75% | 04/25/57 |
| 89352HAW9 | TRANSCANADA PIPELINES LTD | 3,400,000 | \$3,886,199 | 0.08% | 4.25% | 05/15/28 |
| 89400PAE3 | TRANSURBAN FINANCE CO PTY LTD | 7,200,000 | \$8,066,375 | 0.16% | 4.13% | 02/02/26 |
| 899415AE3 | TULLOW OIL PLC | 600,000 | \$316,500 | 0.01% | 7.00% | 03/01/25 |
| 903724AN2 | UKRAINE GOVERNMENT | 229,000 | \$236,299 | 0.00% | 7.75% | 09/01/21 |
| 903724AP7 | UKRAINE GOVERNMENT | 229,000 | \$239,195 | 0.00% | 7.75% | 09/01/22 |

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|---------------------|--------------------------------------|---------------------------|-----------------|-------------|----------------|------------------|
| 903724AQ5 | UKRAINE GOVERNMENT | 229,000 | \$238,857 | 0.00% | 7.75% | 09/01/23 |
| 903724AR3 | UKRAINE GOVERNMENT | 229,000 | \$237,612 | 0.00% | 7.75% | 09/01/24 |
| 903724AS1 | UKRAINE GOVERNMENT | 229,000 | \$235,165 | 0.00% | 7.75% | 09/01/25 |
| 903724AT9 | UKRAINE GOVERNMENT | 229,000 | \$232,212 | 0.00% | 7.75% | 09/01/26 |
| 903724AU6 | UKRAINE GOVERNMENT | 229,000 | \$231,240 | 0.00% | 7.75% | 09/01/27 |
| 903724AW2 | UKRAINE GOVERNMENT | 474,000 | \$412,109 | 0.01% | N/A | 05/31/40 |
| 903724BM3 | UKRAINE GOVERNMENT | 12,400,000 | \$11,934,008 | 0.23% | 7.38% | 09/25/32 |
| DDD1083342 | ULTIMATE SOFTWARE GROUP INC | 157,603 | \$156,963 | 0.00% | FLOATER | 05/03/26 |
| DDD980990 | UNILEVER CAPITAL CORP | 4,500,000 | \$4,793,735 | 0.09% | 2.60% | 05/05/24 |
| 90783VAA3 | UNION PACIFIC RR CO 2005-1 | 93,391 | \$103,454 | 0.00% | 5.08% | 01/02/29 |
| 91087BAC4 | UNITED MEXICAN STATES | 17,200,000 | \$19,188,750 | 0.38% | 4.15% | 03/28/27 |
| 911312BW5 | UNITED PARCEL SERVICE INC | 10,000,000 | \$14,396,907 | 0.28% | 5.30% | 04/01/50 |
| 912810QT8 | UNITED STATES TREASURY NOTE/ BOND | 14,500,000 | \$18,989,336 | 0.37% | 3.13% | 11/15/41 |
| 912810RT7 | UNITED STATES TREASURY NOTE/ BOND | 34,800,000 | \$39,640,734 | 0.78% | 2.25% | 08/15/46 |
| 912810RZ3 | UNITED STATES TREASURY NOTE/ BOND | 25,500,000 | \$31,930,781 | 0.63% | 2.75% | 11/15/47 |
| 912810SC3 | UNITED STATES TREASURY NOTE/ BOND | 10,500,000 | \$14,066,718 | 0.28% | 3.13% | 05/15/48 |
| 912810SD1 | UNITED STATES TREASURY NOTE/ BOND | 17,000,000 | \$22,317,148 | 0.44% | 3.00% | 08/15/48 |
| 912810SH2 | UNITED STATES TREASURY NOTE/ BOND | 14,000,000 | \$18,029,375 | 0.35% | 2.88% | 05/15/49 |
| 912810SJ8 | UNITED STATES TREASURY NOTE/ BOND | 39,000,000 | \$44,504,179 | 0.88% | 2.25% | 08/15/49 |
| 912810SN9 | UNITED STATES TREASURY NOTE/ BOND | 18,500,000 | \$16,707,812 | 0.33% | 1.25% | 05/15/50 |
| 912810SR0 | UNITED STATES TREASURY NOTE/ BOND | 26,000,000 | \$24,712,187 | 0.49% | 1.13% | 05/15/40 |
| 912828ZC7 | UNITED STATES TREASURY NOTE/ BOND | 50,000,000 | \$51,742,187 | 1.02% | 1.13% | 02/28/25 |
| 912828ZW3 | UNITED STATES TREASURY NOTE/ BOND | 80,000,000 | \$79,625,000 | 1.57% | .25% | 06/30/25 |
| 91282CAB7 | UNITED STATES TREASURY NOTE/ BOND | 90,000,000 | \$89,532,422 | 1.76% | .25% | 07/31/25 |
| 91282CAD3 | UNITED STATES TREASURY NOTE/ BOND | 22,200,000 | \$21,843,585 | 0.43% | .38% | 07/31/27 |
| 91282CAG6 | UNITED STATES TREASURY NOTE/ BOND | 25,000,000 | \$24,990,234 | 0.49% | .13% | 08/31/22 |
| 91282CAJ0 | UNITED STATES TREASURY NOTE/ BOND | 55,000,000 | \$54,690,625 | 1.08% | .25% | 08/31/25 |
| 91282CAM3 | UNITED STATES TREASURY NOTE/ BOND | 50,000,000 | \$49,697,265 | 0.98% | .25% | 09/30/25 |
| 914906AS1 | UNIVISION COMMUNICATIONS INC | 3,000,000 | \$2,953,125 | 0.06% | 5.13% | 02/15/25 |
| DDD1089610 | UNIVISION COMMUNICATIONS INC | 1,067,694 | \$1,042,838 | 0.02% | FLOATER | 03/24/26 |
| 91412GXY6 | UNIV OF CALIFORNIA CA REVENUES | 10,750,000 | \$12,587,390 | 0.25% | 4.13% | 05/15/45 |

| Security Identifier | Security Name | Shares/ Positions Held | Market Value | % of TNA | Coupon Rate | Maturity Date |
|---------------------|--|---------------------------|-----------------|-------------|----------------|------------------|
| 91335VKU9 | UNIV PITTSBURGH OF THE COMWLTH SYS OF HIGHER ED | 6,315,000 | \$6,560,969 | 0.13% | 3.01% | 09/15/41 |
| DDD982909 | UPGRADE 4460 | 3,361,667 | \$2,923,426 | 0.06% | 25.87% | 08/05/23 |
| 91531XAA2 | UPGRADE MASTER PASS-THRU TRUST | 3,067,989 | \$2,759,702 | 0.05% | 12.43% | 06/15/25 |
| 91531XAB0 | UPGRADE MASTER PASS-THRU TRUST | 3,606,549 | \$3,536,681 | 0.07% | 7.73% | 02/15/26 |
| 760942AV4 | URUGUAY REPUBLIC OF | 426,279,234 | \$11,083,260 | 0.22% | 3.70% | 06/26/37 |
| DDD1074885 | US 10YR NOTE (CBT)DEC20 | 630 | -\$521,718 | -0.01% | N/A | 12/21/20 |
| DDD1074850 | US 10YR ULTRA FUT DEC20 | -1,925 | \$3,374,911 | 0.07% | N/A | 12/21/20 |
| DDD1079262 | US 2YR NOTE (CBT) DEC20 | 1,699 | \$22,087 | 0.00% | N/A | 12/31/20 |
| DDD1080148 | US 5YR NOTE (CBT) DEC20 | 3,425 | -\$726,367 | -0.01% | N/A | 12/31/20 |
| DDD1074855 | US LONG BOND(CBT) DEC20 | 682 | -\$2,572,875 | -0.05% | N/A | 12/21/20 |
| 912810FD5 | U S TREASURY NOTE/BOND I/L | 9,640,112 | \$13,064,987 | 0.26% | 3.63% | 04/15/28 |
| 912810PV4 | U S TREASURY NOTE/BOND I/L | 31,010,703 | \$37,379,468 | 0.74% | 1.75% | 01/15/28 |
| 912828B25 | U S TREASURY NOTE/BOND I/L | 8,352,911 | \$8,832,108 | 0.17% | .63% | 01/15/24 |
| 912828H45 | U S TREASURY NOTE/BOND I/L | 4,388,615 | \$4,652,117 | 0.09% | .25% | 01/15/25 |
| 912828N71 | U S TREASURY NOTE/BOND I/L | 14,764,371 | \$16,156,578 | 0.32% | .63% | 01/15/26 |
| 912828TE0 | U S TREASURY NOTE/BOND I/L | 7,006,189 | \$7,146,166 | 0.14% | .13% | 07/15/22 |
| 912828UH1 | U S TREASURY NOTE/BOND I/L | 7,092,699 | \$7,270,792 | 0.14% | .13% | 01/15/23 |
| 912828WU0 | U S TREASURY NOTE/BOND I/L | 9,302,559 | \$9,782,224 | 0.19% | .13% | 07/15/24 |
| 912828X39 | U S TREASURY NOTE/BOND I/L | 8,548,357 | \$8,651,294 | 0.17% | .13% | 04/15/22 |
| DDD1074884 | US ULTRA BOND CBT DEC20 | 599 | -\$4,459,626 | -0.09% | N/A | 12/21/20 |
| 917567EX3 | UTAH ST TRANSIT AUTH SALES TAX REVENUE | 4,510,000 | \$4,626,899 | 0.09% | 3.44% | 12/15/42 |
| DDD1111433 | UTEX INDUSTRIES INC | 16,088 | \$16,168 | 0.00% | FLOATER | 01/25/21 |
| DDD1111441 | UTEX INDUSTRIES INC | 22,983 | \$23,098 | 0.00% | FLOATER | 01/25/21 |
| DDD576851 | UTEX INDUSTRIES INC | 358,740 | \$110,492 | 0.00% | FLOATER | 05/21/21 |
| DDD576853 | UTEX INDUSTRIES INC | 37,581 | \$939 | 0.00% | FLOATER | 05/20/22 |
| 29358QAD1 | VALARIS PLC | 700,000 | \$34,125 | 0.00% | 5.75% | 10/01/44 |
| DDD874726 | VALEANT PHARMACEUTICALS INTERNATIONAL | 270,994 | \$265,151 | 0.01% | FLOATER | 06/02/25 |
| DDD632086 | VARIATION MARGIN-JPMORGAN-CAD | -551 | -\$413 | 0.00% | N/A | 02/20/49 |
| DDD632084 | VARIATION MARGIN-JPMORGAN-EUR | -23 | -\$27 | 0.00% | N/A | 02/20/49 |
| DDD632083 | VARIATION MARGIN-JPMORGAN-USD | 17,709,209 | \$17,709,209 | 0.35% | N/A | 02/20/49 |
| DDD992321 | VENTIA PTY LTD | 2,642,675 | \$2,609,642 | 0.05% | FLOATER | 05/21/26 |
| DDD1097595 | VERITAS US INC / VERITAS BERMUDA LTD | 820,000 | \$804,497 | 0.02% | FLOATER | 09/01/25 |
| DDD1041442 | VERSCEND HOLDING CORP | 696,200 | \$684,998 | 0.01% | FLOATER | 07/27/25 |
| 92531L116 | VERSO CORP | 732 | \$376 | 0.00% | N/A | 07/25/23 |
| 92531L207 | VERSO CORP | 6,954 | \$54,102 | 0.00% | N/A | N/A |
| DDD1087922 | VERTICAL US NEWCO INC | 757,803 | \$747,861 | 0.01% | FLOATER | 07/01/27 |
| 927804FE9 | VIRGINIA ELECTRIC AND POWER CO | 520,000 | \$767,315 | 0.02% | 6.35% | 11/30/37 |
| DDD1106308 | VIRGIN MEDIA BRISTOL LLC | 60,843 | \$59,778 | 0.00% | FLOATER | 01/10/29 |

| Security Identifier | Security Name | Shares/ Positions Held | Market Value | % of TNA | Coupon Rate | Maturity Date |
|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| 92915PAP0 | VOYA CLO 2014-1 LTD | 1,000,000 | \$959,917 | 0.02% | 2.12% | 04/18/31 |
| 92915PAR6 | VOYA CLO 2014-1 LTD | 3,750,000 | \$3,276,733 | 0.06% | 3.02% | 04/18/31 |
| 92915HAU7 | VOYA CLO 2016-3 LTD | 2,547,170 | \$2,277,311 | 0.04% | 3.47% | 10/18/31 |
| 92915QAJ2 | VOYA CLO 2017-3 LTD | 3,091,704 | \$3,059,361 | 0.06% | 2.62% | 07/20/30 |
| 92917JAC1 | VOYA CLO 2018-2 LTD | 1,500,000 | \$1,464,210 | 0.03% | 1.49% | 07/15/31 |
| 92917JAJ6 | VOYA CLO 2018-2 LTD | 700,000 | \$668,979 | 0.01% | 2.09% | 07/15/31 |
| 92916WAJ8 | VOYA CLO LTD | 1,650,000 | \$1,443,384 | 0.03% | 2.96% | 04/25/31 |
| 92916XAL1 | VOYA CLO LTD | 990,000 | \$973,162 | 0.02% | 1.92% | 10/18/31 |
| 254687FL5 | WALT DISNEY CO/THE | 2,000,000 | \$2,049,756 | 0.04% | 2.00% | 09/01/29 |
| 254687FW1 | WALT DISNEY CO/THE | 6,400,000 | \$6,693,768 | 0.13% | 2.20% | 01/13/28 |
| DDD1046264 | WAYSTAR (NAVICURE INC) | 995,000 | \$973,025 | 0.02% | FLOATER | 10/22/26 |
| 947075AP2 | WEATHERFORD INTERNATIONAL LTD | 1,032,000 | \$613,152 | 0.01% | 11.00% | 12/01/24 |
| DDD1033528 | WEATHERFORD INTERNATIONAL PLC | 34,108 | \$71,285 | 0.00% | N/A | N/A |
| 948214AU5 | WEBSTER PARK CLO LTD | 2,000,000 | \$1,907,000 | 0.04% | 2.02% | 07/20/30 |
| 95000U2S1 | WELLS FARGO & CO | 9,900,000 | \$10,280,656 | 0.20% | 2.39% | 06/02/28 |
| 95081QAN4 | WESCO DISTRIBUTION INC | 1,100,000 | \$1,186,707 | 0.02% | 7.13% | 06/15/25 |
| 95081QAP9 | WESCO DISTRIBUTION INC | 1,900,000 | \$2,082,580 | 0.04% | 7.25% | 06/15/28 |
| 960386AQ3 | WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP | 2,300,000 | \$2,452,564 | 0.05% | 3.20% | 06/15/25 |
| DDD999788 | WESTJET AIRLINES LTD | 837,202 | \$741,385 | 0.01% | FLOATER | 12/11/26 |
| 960413AW2 | WESTLAKE CHEMICAL CORP | 3,500,000 | \$3,754,710 | 0.07% | 3.38% | 06/15/30 |
| 91203A9G8 | WEYERHAEUSER MORTGAGE CO | 7,781 | \$7,781 | 0.00% | 7.43% | 01/01/24 |
| 969457BX7 | WILLIAMS COS INC/THE | 3,200,000 | \$3,437,777 | 0.07% | 3.50% | 11/15/30 |
| 96949LAD7 | WILLIAMS COS INC/THE | 3,600,000 | \$3,923,874 | 0.08% | 3.75% | 06/15/27 |
| 970648AJ0 | WILLIS NORTH AMERICA INC | 4,600,000 | \$5,012,600 | 0.10% | 2.95% | 09/15/29 |
| 92940PAG9 | WRKCO INC | 4,700,000 | \$5,008,628 | 0.10% | 3.00% | 06/15/33 |
| 983130AX3 | WYNN LAS VEGAS LLC/CAPITAL CORP | 3,000,000 | \$2,779,275 | 0.05% | 5.25% | 05/15/27 |
| 984851AG0 | YARA INTERNATIONAL ASA | 1,700,000 | \$1,813,297 | 0.04% | 3.15% | 06/04/30 |
| DDD1047519 | ZAYO GROUP HOLDINGS INC | 2,479,520 | \$2,394,385 | 0.05% | FLOATER | 03/09/27 |

Important Legal Information

- **Portfolio holdings are subject to change without notice and may not represent current or future portfolio composition.** The portfolio data is “as of” the date indicated and we disclaim any responsibility to update the information.
- The net market value of all currency forward contracts is included in cash and other net assets, reflected in the base currency of the fund. The net market value of any Credit Default, Interest Rate and/or other Swap contract positions are displayed as exposure to the issuing counterparty (i.e. "Citibank").
- Unlike the fund’s regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it differs from that in the complete statement of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete statement of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year.
- The portfolio data is for information only. It does not constitute a recommendation or an offer for a particular security or fund, nor should it be taken as a solicitation or a recommendation to buy or sell securities or other investments.
- **Investors should carefully consider a fund’s investment goals, risks, charges and expenses before investing. To obtain a prospectus, which contains this and other information, talk to your financial advisor, call us at 1-800/DIAL BEN (1-800/342-5236) or visit our website at franklintempleton.com. Please read the prospectus carefully before investing. Franklin Templeton Distributors Inc., One Franklin Parkway, San Mateo, CA 94403.**



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