



# Franklin Limited Duration Income Trust

March 31, 2019

## Closed-End Fund 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 statement of investments in the annual and semi-annual report to shareholders.*

| Security Identifier | Security Name                                    | Shares/<br>Positions Held | Market<br>Value | % of<br>TNA | Coupon<br>Rate | Maturity<br>Date |
|---------------------|--|---------------------------|-----------------|-------------|----------------|------------------|
| 68245XAC3           | 1011778 BC ULC/NEW RED FINANCE INC               | 800,000                   | \$793,244       | 0.25%       | 4.25%          | 05/15/24         |
| 90132BAA5           | 24 HOUR FITNESS WORLDWIDE INC                    | 1,500,000                 | \$1,507,500     | 0.48%       | 8.00%          | 06/01/22         |
| DDD875621           | 24 HOUR FITNESS WORLDWIDE INC                    | 2,241,301                 | \$2,240,461     | 0.71%       | FLOATER        | 05/30/25         |
| 20653PAB8           | ADVANZ PHARMA CORP                               | 123,000                   | \$116,542       | 0.04%       | 8.00%          | 09/06/24         |
| DDD685479           | AECOM  | 2,149,221                 | \$2,112,953     | 0.67%       | FLOATER        | 03/13/25         |
| DDD685302           | AIR CANADA                                       | 2,242,743                 | \$2,239,912     | 0.71%       | FLOATER        | 10/06/23         |
| DDD675026           | AIR MEDICAL GROUP HOLDINGS INC                   | 1,994,962                 | \$1,882,123     | 0.60%       | FLOATER        | 03/14/25         |
| 00973RAC7           | AKER BP ASA                                      | 1,000,000                 | \$1,044,158     | 0.33%       | 5.88%          | 03/31/25         |
| DDD957076           | ALLEGiant TRAVEL CO                              | 2,000,000                 | \$1,997,500     | 0.64%       | FLOATER        | 02/05/24         |
| 02154VAA9           | ALTICE LUXEMBOURG SA                             | 1,700,000                 | \$1,704,250     | 0.54%       | 7.75%          | 05/15/22         |
| DDD933611           | ALTRA INDUSTRIAL MOTION CORP                     | 1,037,395                 | \$1,022,698     | 0.33%       | FLOATER        | 10/01/25         |
| DDD664612           | AMC ENTERTAINMENT HOLDINGS INC                   | 589,450                   | \$588,436       | 0.19%       | FLOATER        | 12/15/23         |
| DDD664613           | AMC ENTERTAINMENT HOLDINGS INC                   | 2,913,727                 | \$2,908,719     | 0.93%       | FLOATER        | 12/15/22         |
| DDD929263           | AMERICAN AIRLINES INC                            | 672,076                   | \$668,033       | 0.21%       | FLOATER        | 10/10/21         |
| DDD920933           | ANCESTRYCOM OPERATIONS INC                       | 1,989,769                 | \$1,980,429     | 0.63%       | FLOATER        | 10/19/23         |
| 03969AAL4           | ARDAGH PACKAGING FINANCE PLC/MP HOLDINGS USA INC | 500,000                   | \$501,875       | 0.16%       | 6.00%          | 02/15/25         |
| 03969AAM2           | ARDAGH PACKAGING FINANCE PLC/MP HOLDINGS USA INC | 300,000                   | \$300,000       | 0.10%       | 4.25%          | 09/15/22         |
| 00191AAC0           | ARD FINANCE SA                                   | 600,000                   | \$600,750       | 0.19%       | 7.13%          | 09/15/23         |
| 040104CA7           | ARGENT SECURITIES INC                            | 93,150                    | \$102,348       | 0.03%       | 8.11%          | 10/25/33         |
| DDD873567           | ARISTOCRAT TECHNOLOGIES INC                      | 931,006                   | \$914,915       | 0.29%       | FLOATER        | 10/19/24         |
| DDD609568           | ASCENA RETAIL GROUP INC                          | 3,152,058                 | \$2,767,901     | 0.88%       | FLOATER        | 08/21/22         |
| 043502AA1           | ASCEND LEARNING LLC                              | 1,500,000                 | \$1,496,250     | 0.48%       | 6.88%          | 08/01/25         |
| DDD666565           | ASHLAND LLC                                      | 2,014,857                 | \$2,010,455     | 0.64%       | FLOATER        | 05/17/24         |
| 045086AH8           | ASHTON WOODS USA LLC / ASHTON WOODS FINANCE CO   | 1,000,000                 | \$1,025,000     | 0.33%       | 9.88%          | 04/01/27         |
| DDD871262           | ASURION LLC                                      | 332,466                   | \$330,959       | 0.11%       | FLOATER        | 11/03/23         |
| DDD912508           | ASURION LLC                                      | 1,812,894                 | \$1,806,095     | 0.57%       | FLOATER        | 08/04/22         |

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| 05352AAA8           | AVANTOR INC   | 1,100,000                 | \$1,144,000     | 0.36%       | 6.00%          | 10/01/24         |
| DDD684339           | AVIS BUDGET CAR RENTAL LLC                          | 2,387,827                 | \$2,340,071     | 0.74%       | FLOATER        | 02/13/25         |
| 05401AAB7           | AVOLON HOLDINGS FUNDING LTD                         | 1,000,000                 | \$1,027,400     | 0.33%       | 5.13%          | 10/01/23         |
| 05401AAD3           | AVOLON HOLDINGS FUNDING LTD                         | 400,000                   | \$412,250       | 0.13%       | 5.25%          | 05/15/24         |
| DDD867665           | AXALTA COATING SYSTEMS U.S.<br>HOLDINGS INC         | 2,530,614                 | \$2,480,799     | 0.79%       | FLOATER        | 06/01/24         |
| 91911XAV6           | BAUSCH HEALTH AMERICAS INC                          | 1,500,000                 | \$1,645,200     | 0.52%       | 9.25%          | 04/01/26         |
| 91831AAC5           | BAUSCH HEALTH COS INC                               | 300,000                   | \$297,750       | 0.09%       | 6.13%          | 04/15/25         |
| 91911KAD4           | BAUSCH HEALTH COS INC                               | 88,000                    | \$88,026        | 0.03%       | 5.63%          | 12/01/21         |
| 91911KAJ1           | BAUSCH HEALTH COS INC                               | 200,000                   | \$207,250       | 0.07%       | 6.50%          | 03/15/22         |
| 05545MAA0           | BBA US HOLDINGS INC                                 | 400,000                   | \$413,000       | 0.13%       | 5.38%          | 05/01/26         |
| 05531WAH9           | BCAP LLC TRUST                                      | 1,087,836                 | \$1,061,508     | 0.34%       | 4.79%          | 05/26/35         |
| 073685AD1           | BEACON ROOFING SUPPLY INC                           | 500,000                   | \$476,875       | 0.15%       | 4.88%          | 11/01/25         |
| DDD871887           | BERRY GLOBAL INC                                    | 1,090,516                 | \$1,085,540     | 0.35%       | FLOATER        | 10/01/22         |
| 05508RAE6           | B&G FOODS INC                                       | 1,000,000                 | \$962,500       | 0.31%       | 5.25%          | 04/01/25         |
| 09075C104           | BIRCH PERMIAN HOLDINGS INC                          | 4,729                     | \$54,383        | 0.02%       | N/A            | N/A              |
| 09075C203           | BIRCH PERMIAN HOLDINGS INC                          | 36,860                    | \$423,890       | 0.13%       | N/A            | N/A              |
| 091935AD8           | BLACKBOARD INC                                      | 1,538,000                 | \$1,403,425     | 0.45%       | 9.75%          | 10/15/21         |
| 093645AH2           | BLOCK COMMUNICATIONS INC                            | 300,000                   | \$312,375       | 0.10%       | 6.88%          | 02/15/25         |
| 12429TAD6           | BWAY HOLDING COMPANY                                | 1,500,000                 | \$1,494,825     | 0.48%       | 5.50%          | 04/15/24         |
| DDD871413           | CAESARS RESORT COLLECTION LLC                       | 1,725,043                 | \$1,708,102     | 0.54%       | FLOATER        | 12/22/24         |
| 13057QAD9           | CALIFORNIA RESOURCES CORP                           | 37,000                    | \$29,045        | 0.01%       | 5.50%          | 09/15/21         |
| 13057QAG2           | CALIFORNIA RESOURCES CORP                           | 824,000                   | \$649,147       | 0.21%       | 8.00%          | 12/15/22         |
| 131347CE4           | CALPINE CORP  | 1,500,000                 | \$1,505,625     | 0.48%       | 5.38%          | 01/15/23         |
| 131477AQ4           | CALUMET SPECIALTY PRODUCTS<br>PARTNERS LP/FINANCE C | 1,000,000                 | \$895,000       | 0.28%       | 7.75%          | 04/15/23         |
| DDD971257           | CARBONITE INC                                       | 730,576                   | \$726,238       | 0.23%       | FLOATER        | 03/26/26         |
| 14879EAD0           | CATALENT PHARMA SOLUTIONS INC                       | 1,200,000                 | \$1,194,000     | 0.38%       | 4.88%          | 01/15/26         |
| DDD919740           | CATALENT PHARMA SOLUTIONS INC                       | 1,367,741                 | \$1,363,834     | 0.43%       | FLOATER        | 05/20/24         |
| 1248EPAY9           | CCO HOLDINGS LLC/CAPITAL CORP                       | 1,500,000                 | \$1,530,937     | 0.49%       | 5.25%          | 09/30/22         |
| 1248EPBF9           | CCO HOLDINGS LLC/CAPITAL CORP                       | 500,000                   | \$512,995       | 0.16%       | 5.13%          | 05/01/23         |
| 151290BU6           | CEMEX SAB DE CV                                     | 400,000                   | \$436,524       | 0.14%       | 7.75%          | 04/16/26         |
| 15137TAA8           | CENTENE CORP  | 1,000,000                 | \$1,045,000     | 0.33%       | 5.38%          | 06/01/26         |
| BF3VPJ8             | CEVA LOGISTICS AG                                   | 3,641                     | \$109,524       | 0.03%       | N/A            | N/A              |
| DDD680899           | CHARTER COMMUNICATIONS<br>OPERATING LLC             | 989,974                   | \$984,594       | 0.31%       | FLOATER        | 04/30/25         |
| 163851AB4           | CHEMOURS CO   | 776,000                   | \$805,169       | 0.26%       | 6.63%          | 05/15/23         |
| DDD687392           | CHEMOURS CO   | 1,058,298                 | \$1,046,379     | 0.33%       | FLOATER        | 04/03/25         |
| 16412XAC9           | CHENIERE CORPUS CHRISTI HLDGS<br>LLC                | 600,000                   | \$654,000       | 0.21%       | 5.88%          | 03/31/25         |
| 16412XAD7           | CHENIERE CORPUS CHRISTI HLDGS<br>LLC                | 700,000                   | \$791,910       | 0.25%       | 7.00%          | 06/30/24         |
| 16411QAB7           | CHENIERE ENERGY PARTNERS LP                         | 1,000,000                 | \$1,026,250     | 0.33%       | 5.25%          | 10/01/25         |

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| 16411QAC5           | CHENIERE ENERGY PARTNERS LP  | 400,000                   | \$411,000       | 0.13%       | 5.63%          | 10/01/26         |
| 12543DAY6           | CHS/COMMUNITY HEALTH SYSTEMS<br>INC  | 700,000                   | \$659,750       | 0.21%       | 6.25%          | 03/31/23         |
| 12543DBA7           | CHS/COMMUNITY HEALTH SYSTEMS<br>INC  | 900,000                   | \$675,000       | 0.21%       | 8.13%          | 06/30/24         |
| DDD932963           | CIENA CORP   | 2,061,499                 | \$2,061,070     | 0.66%       | FLOATER        | 09/28/25         |
| 17310MAH3           | CITIGROUP COMMERCIAL MORTGAGE<br>TRUST   | 142,366                   | \$137,919       | 0.04%       | 5.48%          | 10/15/49         |
| 17323CAE7           | CITIGROUP COMMERCIAL MORTGAGE<br>TRUST   | 1,520,000                 | \$1,530,332     | 0.49%       | 3.14%          | 02/10/48         |
| 18451QAM0           | CLEAR CHANNEL WORLDWIDE HLDGS<br>INC   | 700,000                   | \$718,375       | 0.23%       | 6.50%          | 11/15/22         |
| 18451QAN8           | CLEAR CHANNEL WORLDWIDE<br>HOLDINGS INC  | 700,000                   | \$743,750       | 0.24%       | 9.25%          | 02/15/24         |
| 18539UAA3           | CLEARWAY ENERGY OPERATING LLC  | 300,000                   | \$302,250       | 0.10%       | 5.75%          | 10/15/25         |
| 62943WAB5           | CLEARWAY ENERGY OPERATING LLC  | 500,000                   | \$500,000       | 0.16%       | 5.38%          | 08/15/24         |
| 62943WAE9           | CLEARWAY ENERGY OPERATING LLC/<br>DE   | 1,000,000                 | \$957,500       | 0.30%       | 5.00%          | 09/15/26         |
| 20173MAH3           | COMMERCIAL MORTGAGE TRUST  | 585,000                   | \$532,240       | 0.17%       | 5.61%          | 07/10/38         |
| DDD666458           | COMMSCOPE INC  | 510,454                   | \$510,454       | 0.16%       | FLOATER        | 12/29/22         |
| DDD960372           | COMMSCOPE INC  | 954,928                   | \$957,077       | 0.30%       | FLOATER        | 02/04/26         |
| 20467BAB5           | COMPRESSCO PARTNERS LP/FINANCE<br>CORP   | 1,400,000                 | \$1,239,000     | 0.39%       | 7.25%          | 08/15/22         |
| 21052UAA4           | CONSUMER LOAN UNDERLYING BOND<br>CERTIFICATE ISSUER TRUST I SERIES<br>2018-29    | 553,820                   | \$466,502       | 0.15%       | 28.44%         | 12/15/43         |
| 21053KAA5           | CONSUMER LOAN UNDERLYING BOND<br>CERTIFICATE ISSUER TRUST I SERIES<br>2019-SLCT1 | 1,623,440                 | \$1,509,456     | 0.48%       | 14.06%         | 04/15/44         |
| 21050HAA5           | CONSUMER LOAN UNDERLYING BOND<br>CERTIFICATE ISSUER TRUST I SERIES<br>2019-SLCT2 | 935,813                   | \$892,436       | 0.28%       | 13.85%         | 05/16/44         |
| 221644AA5           | COTT HOLDINGS INC  | 500,000                   | \$506,250       | 0.16%       | 5.50%          | 04/01/25         |
| 226373AL2           | CRESTWOOD MIDSTREAM PARTNERS<br>LP/FINANCE CORP                                  | 1,500,000                 | \$1,545,000     | 0.49%       | 6.25%          | 04/01/23         |
| DDD682482           | CROWN AMERICAS LLC   | 1,697,668                 | \$1,704,299     | 0.54%       | FLOATER        | 04/03/25         |
| 228187AB6           | CROWN AMERICAS LLC / CROWN<br>AMERICAS CAPITAL CORP VI                           | 500,000                   | \$503,650       | 0.16%       | 4.75%          | 02/01/26         |
| 126281AZ7           | CSAIL COMMERCIAL MORTGAGE<br>TRUST   | 1,410,000                 | \$1,449,348     | 0.46%       | 3.51%          | 04/15/50         |
| 126307AF4           | CSC HOLDINGS LLC   | 1,000,000                 | \$1,071,250     | 0.34%       | 6.75%          | 11/15/21         |
| 126307AH0           | CSC HOLDINGS LLC   | 500,000                   | \$508,750       | 0.16%       | 5.25%          | 06/01/24         |
| 126307AU1           | CSC HOLDINGS LLC   | 1,000,000                 | \$1,030,300     | 0.33%       | 5.50%          | 05/15/26         |
| DDD662208           | CSC HOLDINGS LLC   | 2,560,052                 | \$2,494,118     | 0.79%       | FLOATER        | 07/17/25         |
| DDD550439           | CSM BAKERY SUPPLIES LLC  | 2,000,000                 | \$1,920,000     | 0.61%       | FLOATER        | 07/03/20         |
| 23283PAG9           | CYRUSONE LP/FINANCE CORP   | 1,300,000                 | \$1,330,875     | 0.42%       | 5.00%          | 03/15/24         |
| 23371DAA2           | DAE FUNDING LLC  | 400,000                   | \$403,000       | 0.13%       | 4.50%          | 08/01/22         |
| 23371DAC8           | DAE FUNDING LLC  | 800,000                   | \$801,000       | 0.25%       | 4.00%          | 08/01/20         |

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| 23371DAE4           | DAE FUNDING LLC                                     | 200,000                   | \$206,496       | 0.07%       | 5.75%          | 11/15/23         |
| DDD579387           | DAVITA HEALTHCARE PARTNERS INC                      | 989,610                   | \$991,001       | 0.32%       | FLOATER        | 06/24/21         |
| 25278XAC3           | DIAMONDBACK ENERGY INC                              | 900,000                   | \$923,445       | 0.29%       | 4.75%          | 11/01/24         |
| 25382DAA4           | DIGICEL GROUP ONE LTD                               | 617,000                   | \$379,291       | 0.12%       | 8.25%          | 12/30/22         |
| BHXD2C0             | DIGICEL GROUP TWO LTD                               | 583,000                   | \$199,330       | 0.06%       | 8.25%          | 09/30/22         |
| 25380QAG4           | DIGICEL LTD   | 700,000                   | \$589,673       | 0.19%       | 6.00%          | 04/15/21         |
| 255882AA0           | DKT FINANCE APS                                     | 1,500,000                 | \$1,618,417     | 0.52%       | 9.38%          | 06/17/23         |
| DDD574814           | DONCASTERS US FINANCE LLC                           | 1,393,532                 | \$1,247,211     | 0.40%       | FLOATER        | 04/09/20         |
| 26112TAJ5           | DOWNSTREAM DEV AUTH OF QUAPAW<br>TRIBE OF THE OKLAH | 1,400,000                 | \$1,454,250     | 0.46%       | 10.50%         | 02/15/23         |
| DDD655255           | EFS COGEN HOLDINGS I LLC (LINDEN)                   | 2,268,301                 | \$2,253,840     | 0.72%       | FLOATER        | 06/28/23         |
| 284902AC7           | ELDORADO GOLD CORP                                  | 800,000                   | \$784,960       | 0.25%       | 6.13%          | 12/15/20         |
| DDD661943           | ELDORADO RESORTS INC                                | 1,909,918                 | \$1,895,594     | 0.60%       | FLOATER        | 04/17/24         |
| 29273EAA6           | ENDO DAC / ENDO FINANCE LLC / ENDO<br>FINCO INC     | 1,000,000                 | \$730,000       | 0.23%       | 6.00%          | 02/01/25         |
| 29273EAC2           | ENDO DAC / ENDO FINANCE LLC / ENDO<br>FINCO INC     | 500,000                   | \$387,500       | 0.12%       | 6.00%          | 07/15/23         |
| DDD663994           | ENDO LUXEMBOURG FINANCE CO I<br>SARL AND ENDO LLC   | 1,970,000                 | \$1,939,835     | 0.62%       | FLOATER        | 04/29/24         |
| G315APAC2           | ENQUEST PLC   | 1,147,777                 | \$936,465       | 0.30%       | 7.00%          | 04/15/22         |
| 29444UAQ9           | EQUINIX INC   | 300,000                   | \$316,785       | 0.10%       | 5.88%          | 01/15/26         |
| DDD919596           | EQUINOX HOLDINGS INC                                | 997,468                   | \$991,234       | 0.32%       | FLOATER        | 03/08/24         |
| 01F040644           | FANNIE MAE  | 7,525,000                 | \$7,741,343     | 2.46%       | 4.00%          | 04/01/49         |
| 31371KR37           | FANNIE MAE  | 97,726                    | \$110,963       | 0.04%       | 6.50%          | 08/01/32         |
| 31371LPR4           | FANNIE MAE  | 2,516                     | \$2,622         | 0.00%       | 4.50%          | 05/01/24         |
| 31385TQG4           | FANNIE MAE  | 5,334                     | \$5,338         | 0.00%       | 8.00%          | 10/01/29         |
| 3138EPAK0           | FANNIE MAE  | 50,621                    | \$52,391        | 0.02%       | 4.00%          | 01/01/45         |
| 3138M4GL0           | FANNIE MAE  | 7,902                     | \$8,005         | 0.00%       | 3.00%          | 08/01/27         |
| 3138WDKS9           | FANNIE MAE  | 487,124                   | \$504,081       | 0.16%       | 4.00%          | 11/01/44         |
| 3138WDT43           | FANNIE MAE  | 348,973                   | \$361,068       | 0.11%       | 4.00%          | 12/01/44         |
| 3138WEXT1           | FANNIE MAE  | 349,310                   | \$355,556       | 0.11%       | 3.50%          | 06/01/45         |
| 3138XMK66           | FANNIE MAE  | 4,329                     | \$4,557         | 0.00%       | 4.50%          | 03/01/44         |
| 3138Y9Q76           | FANNIE MAE  | 123,450                   | \$125,714       | 0.04%       | 3.50%          | 01/01/45         |
| 3138YPVA7           | FANNIE MAE  | 17,702                    | \$18,019        | 0.01%       | 3.50%          | 04/01/45         |
| 3138YVHC6           | FANNIE MAE  | 701,688                   | \$714,237       | 0.23%       | 3.50%          | 06/01/45         |
| 31390HWR2           | FANNIE MAE  | 10,555                    | \$10,594        | 0.00%       | 3.92%          | 06/01/32         |
| 31401BN27           | FANNIE MAE  | 87,139                    | \$95,987        | 0.03%       | 6.00%          | 04/01/33         |
| 31403CXL0           | FANNIE MAE  | 9                         | \$9             | 0.00%       | 6.50%          | 07/01/20         |
| 31403DGG8           | FANNIE MAE  | 20,286                    | \$20,347        | 0.01%       | 5.50%          | 07/01/20         |
| 31405QDY1           | FANNIE MAE  | 232,801                   | \$241,612       | 0.08%       | 4.10%          | 07/01/34         |
| 31409CE76           | FANNIE MAE  | 86,328                    | \$95,310        | 0.03%       | 6.00%          | 02/01/36         |
| 3140FXD82           | FANNIE MAE  | 806,672                   | \$816,647       | 0.26%       | 3.50%          | 07/01/56         |

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| 3140JGV77           | FANNIE MAE                         | 5,467,385                 | \$5,635,363     | 1.79%       | 4.00%          | 09/01/48         |
| 31410SQE0           | FANNIE MAE                         | 18,362                    | \$19,999        | 0.01%       | 6.00%          | 07/01/36         |
| 31412AQB3           | FANNIE MAE                         | 20,511                    | \$22,633        | 0.01%       | 6.00%          | 06/01/38         |
| 31412XKA1           | FANNIE MAE                         | 271,823                   | \$298,585       | 0.10%       | 5.50%          | 06/01/37         |
| 31416CJQ0           | FANNIE MAE                         | 72,779                    | \$78,328        | 0.02%       | 5.00%          | 07/01/39         |
| 31416VS21           | FANNIE MAE                         | 487,416                   | \$537,812       | 0.17%       | 6.00%          | 02/01/37         |
| 31417YVX2           | FANNIE MAE                         | 2,422                     | \$2,479         | 0.00%       | 3.50%          | 01/01/21         |
| 31418C3C6           | FANNIE MAE                         | 1,528,243                 | \$1,552,691     | 0.49%       | 3.50%          | 10/01/48         |
| 31418C4F8           | FANNIE MAE                         | 2,146,439                 | \$2,212,005     | 0.70%       | 4.00%          | 11/01/48         |
| 31418CRC0           | FANNIE MAE                         | 2,387,654                 | \$2,426,081     | 0.77%       | 3.50%          | 11/01/47         |
| 31418CS54           | FANNIE MAE                         | 1,965,633                 | \$2,032,749     | 0.65%       | 4.00%          | 01/01/48         |
| 31418CU77           | FANNIE MAE                         | 4,452,086                 | \$4,526,357     | 1.44%       | 3.50%          | 03/01/48         |
| 31418CV27           | FANNIE MAE                         | 2,154,325                 | \$2,188,857     | 0.70%       | 3.50%          | 04/01/48         |
| 31418CV35           | FANNIE MAE                         | 3,706,329                 | \$3,828,557     | 1.22%       | 4.00%          | 04/01/48         |
| 31418MD33           | FANNIE MAE                         | 41,943                    | \$43,824        | 0.01%       | 4.50%          | 09/01/29         |
| 31418MKZ4           | FANNIE MAE                         | 280,356                   | \$301,850       | 0.10%       | 5.00%          | 05/01/38         |
| 31419H3M2           | FANNIE MAE                         | 23,761                    | \$24,319        | 0.01%       | 3.50%          | 01/01/26         |
| 02R040649           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 10,202,000                | \$10,503,875    | 3.34%       | 4.00%          | 04/01/49         |
| 31283HF42           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 59,870                    | \$63,974        | 0.02%       | 7.00%          | 09/01/27         |
| 31283HR80           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 211,191                   | \$244,623       | 0.08%       | 8.50%          | 07/01/31         |
| 31283HVL6           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 13,453                    | \$14,838        | 0.00%       | 6.00%          | 02/01/33         |
| 31283HWZ4           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 15,177                    | \$16,744        | 0.01%       | 6.00%          | 04/01/33         |
| 31283HX75           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 122,257                   | \$134,884       | 0.04%       | 6.00%          | 09/01/33         |
| 31288HBR0           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 19,265                    | \$21,242        | 0.01%       | 6.00%          | 04/01/33         |
| 3128CUMW3           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 198,355                   | \$219,763       | 0.07%       | 6.50%          | 08/01/27         |
| 3128M6CW6           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 15,220                    | \$17,400        | 0.01%       | 6.50%          | 03/01/38         |
| 3128MB6P7           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 300,208                   | \$312,018       | 0.10%       | 5.00%          | 12/01/23         |
| 3128MJ2S8           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 5,437,207                 | \$5,528,142     | 1.76%       | 3.50%          | 10/01/47         |
| 3128MJ3T5           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 4,270,906                 | \$4,410,525     | 1.40%       | 4.00%          | 04/01/48         |
| 3128MJ3Y4           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 10,834,452                | \$11,193,859    | 3.56%       | 4.00%          | 05/01/48         |
| 3128MJ5G1           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 1,769,258                 | \$1,798,391     | 0.57%       | 3.50%          | 11/01/48         |
| 3128MJ5H9           | FEDERAL HOME LOAN MORTGAGE<br>CORP | 3,215,298                 | \$3,318,581     | 1.06%       | 4.00%          | 11/01/48         |

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| 3128MJ5M8           | FEDERAL HOME LOAN MORTGAGE CORP                      | 14,376,720                | \$14,611,222    | 4.65%       | 3.50%          | 11/01/48         |
| 3128MJ5N6           | FEDERAL HOME LOAN MORTGAGE CORP                      | 5,874,309                 | \$6,061,795     | 1.93%       | 4.00%          | 12/01/48         |
| 3128MJV23           | FEDERAL HOME LOAN MORTGAGE CORP                      | 39,695                    | \$40,428        | 0.01%       | 3.50%          | 03/01/45         |
| 3128MMAD5           | FEDERAL HOME LOAN MORTGAGE CORP                      | 661                       | \$662           | 0.00%       | 5.50%          | 07/01/19         |
| 31292GV45           | FEDERAL HOME LOAN MORTGAGE CORP                      | 7,043                     | \$7,762         | 0.00%       | 6.00%          | 07/01/28         |
| 31296QKB5           | FEDERAL HOME LOAN MORTGAGE CORP                      | 41,648                    | \$45,929        | 0.01%       | 6.00%          | 11/01/33         |
| 31298FHJ4           | FEDERAL HOME LOAN MORTGAGE CORP                      | 7,544                     | \$7,636         | 0.00%       | 8.00%          | 01/01/31         |
| 3132FCA21           | FEDERAL HOME LOAN MORTGAGE CORP                      | 236,887                   | \$259,964       | 0.08%       | 6.00%          | 11/01/36         |
| 315292AR3           | FERRELLGAS LP/FINANCE CORP                           | 800,000                   | \$702,000       | 0.22%       | 6.75%          | 06/15/23         |
| 315295AG0           | FERRELLGAS PARTNERS LP/<br>FERRELLGAS PARTNERS FINAN | 500,000                   | \$380,000       | 0.12%       | 8.63%          | 06/15/20         |
| 33767DAA3           | FIRSTCASH INC  | 900,000                   | \$924,759       | 0.29%       | 5.38%          | 06/01/24         |
| 32008DAA4           | FIRST DATA CORP                                      | 1,700,000                 | \$1,741,862     | 0.55%       | 5.00%          | 01/15/24         |
| 32008DAB2           | FIRST DATA CORP                                      | 500,000                   | \$516,000       | 0.16%       | 5.75%          | 01/15/24         |
| 335934AF2           | FIRST QUANTUM MINERALS LTD                           | 257,000                   | \$261,818       | 0.08%       | 7.00%          | 02/15/21         |
| 335934AK1           | FIRST QUANTUM MINERALS LTD                           | 500,000                   | \$490,000       | 0.16%       | 7.25%          | 04/01/23         |
| 33834YAA6           | FIVE POINT OPERATING CO LP/FIVE<br>POINT CAPITAL CO  | 1,000,000                 | \$960,000       | 0.31%       | 7.88%          | 11/15/25         |
| DDD685299           | FLYING FORTRESS HOLDINGS LLC                         | 629,859                   | \$629,202       | 0.20%       | FLOATER        | 10/30/22         |
| 30251GAU1           | FMG RESOURCES AUGUST 2006 PTY<br>LTD                 | 700,000                   | \$703,500       | 0.22%       | 4.75%          | 05/15/22         |
| 30251GAY3           | FMG RESOURCES AUGUST 2006 PTY<br>LTD                 | 600,000                   | \$603,167       | 0.19%       | 5.13%          | 03/15/23         |
| DDD662339           | FORESIGHT ENERGY LLC                                 | 2,000,000                 | \$1,963,000     | 0.62%       | FLOATER        | 03/28/22         |
| 3137G0AL3           | FREDDIE MAC STRUCTURED AGENCY<br>CREDIT RISK DEBT N  | 1,354,429                 | \$1,378,035     | 0.44%       | 4.69%          | 02/25/24         |
| 3137G0CG2           | FREDDIE MAC STRUCTURED AGENCY<br>CREDIT RISK DEBT N  | 573,284                   | \$584,585       | 0.19%       | 4.69%          | 09/25/24         |
| DDD684995           | GENERAL NUTRITION CTRS INC                           | 3,000,000                 | \$3,042,510     | 0.97%       | FLOATER        | 12/31/22         |
| DDD945654           | GLOBAL TEL*LINK CORP                                 | 1,995,000                 | \$1,987,518     | 0.63%       | FLOATER        | 11/29/25         |
| DDD871064           | GO DADDY OPERATING CO LLC                            | 2,073,904                 | \$2,061,813     | 0.66%       | FLOATER        | 02/15/24         |
| 38113YAC3           | GOLDEN NUGGET INC                                    | 1,200,000                 | \$1,263,000     | 0.40%       | 8.75%          | 10/01/25         |
| 382550BE0           | GOODYEAR TIRE & RUBBER CO/THE                        | 300,000                   | \$300,750       | 0.10%       | 5.13%          | 11/15/23         |
| 382550BF7           | GOODYEAR TIRE & RUBBER CO/THE                        | 700,000                   | \$670,075       | 0.21%       | 5.00%          | 05/31/26         |
| 21H042646           | GOVT NATL MORTG ASSN                                 | 5,526,000                 | \$5,739,350     | 1.83%       | 4.50%          | 04/01/49         |
| 36179UCC4           | GOVT NATL MORTG ASSN                                 | 4,397,313                 | \$4,570,730     | 1.45%       | 4.50%          | 09/20/48         |
| 36179UEA6           | GOVT NATL MORTG ASSN                                 | 1,096,018                 | \$1,139,475     | 0.36%       | 4.50%          | 10/20/48         |
| 36201SG60           | GOVT NATL MORTG ASSN                                 | 53,716                    | \$59,014        | 0.02%       | 6.50%          | 09/15/32         |
| 36202BWH4           | GOVT NATL MORTG ASSN                                 | 12,185                    | \$12,726        | 0.00%       | 7.00%          | 01/20/24         |



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| 36202CZB2           | GOVT NATL MORTG ASSN                           | 924                       | \$1,009         | 0.00%       | 8.00%          | 01/20/28         |
| 36202DAB7           | GOVT NATL MORTG ASSN                           | 17,897                    | \$20,353        | 0.01%       | 7.00%          | 01/20/29         |
| 36202DFH9           | GOVT NATL MORTG ASSN                           | 403                       | \$478           | 0.00%       | 8.00%          | 01/20/30         |
| 36202DFZ9           | GOVT NATL MORTG ASSN                           | 35,221                    | \$41,747        | 0.01%       | 8.00%          | 02/20/30         |
| 36202DG70           | GOVT NATL MORTG ASSN                           | 13,178                    | \$15,588        | 0.00%       | 8.00%          | 05/20/30         |
| 36202DGE5           | GOVT NATL MORTG ASSN                           | 13,412                    | \$15,979        | 0.01%       | 8.00%          | 03/20/30         |
| 36202DGS4           | GOVT NATL MORTG ASSN                           | 676                       | \$804           | 0.00%       | 8.00%          | 04/20/30         |
| 36202DJB8           | GOVT NATL MORTG ASSN                           | 176                       | \$210           | 0.00%       | 8.00%          | 08/20/30         |
| 36202DJS1           | GOVT NATL MORTG ASSN                           | 3,190                     | \$3,810         | 0.00%       | 8.00%          | 09/20/30         |
| 36202DLH2           | GOVT NATL MORTG ASSN                           | 4,888                     | \$5,873         | 0.00%       | 8.00%          | 01/20/31         |
| 36202DM81           | GOVT NATL MORTG ASSN                           | 6,500                     | \$7,293         | 0.00%       | 8.00%          | 05/20/31         |
| 36202DMD0           | GOVT NATL MORTG ASSN                           | 8,202                     | \$9,303         | 0.00%       | 8.00%          | 03/20/31         |
| 36202DPG0           | GOVT NATL MORTG ASSN                           | 1,492                     | \$1,505         | 0.00%       | 8.00%          | 08/20/31         |
| 36202DQE4           | GOVT NATL MORTG ASSN                           | 905                       | \$906           | 0.00%       | 8.00%          | 10/20/31         |
| 36213QXP9           | GOVT NATL MORTG ASSN                           | 238,341                   | \$261,860       | 0.08%       | 6.50%          | 06/15/31         |
| 36290YYS1           | GOVT NATL MORTG ASSN                           | 41,363                    | \$45,415        | 0.01%       | 6.50%          | 12/15/33         |
| 389284AA8           | GRAY TELEVISION INC                            | 400,000                   | \$426,000       | 0.14%       | 7.00%          | 05/15/27         |
| DDD658801           | GRAY TELEVISION INC                            | 2,568,788                 | \$2,542,183     | 0.81%       | FLOATER        | 02/07/24         |
| DDD657991           | GRIFOLS WORLDWIDE OPERATIONS<br>USA INC        | 1,714,396                 | \$1,705,060     | 0.54%       | FLOATER        | 01/31/25         |
| 398545AA1           | GRINDING MEDIA INC / MOLY-COP<br>ALTASTEEL LTD | 800,000                   | \$772,000       | 0.25%       | 7.38%          | 12/15/23         |
| 40537Q118           | HALCON RESOURCES CORP                          | 6,408                     | \$64            | 0.00%       | N/A            | 09/09/20         |
| BYVBXW2             | HALCON RESOURCES CORP                          | 67,554                    | \$91,197        | 0.03%       | N/A            | N/A              |
| 410345AJ1           | HANESBRANDS INC                                | 1,000,000                 | \$1,007,700     | 0.32%       | 4.63%          | 05/15/24         |
| DDD683121           | HARBOR FREIGHT TOOLS USA INC                   | 1,963,134                 | \$1,922,236     | 0.61%       | FLOATER        | 08/19/23         |
| DDD877858           | HARSCO CORP                                    | 2,420,338                 | \$2,415,042     | 0.77%       | FLOATER        | 12/10/24         |
| 404121AD7           | HCA INC  | 500,000                   | \$552,650       | 0.18%       | 7.50%          | 02/15/22         |
| 404121AG0           | HCA INC  | 500,000                   | \$534,375       | 0.17%       | 5.88%          | 05/01/23         |
| DDD871897           | HCA INC  | 1,538,460                 | \$1,538,220     | 0.49%       | FLOATER        | 03/18/23         |
| 404030AH1           | H&E EQUIPMENT SERVICES INC                     | 1,500,000                 | \$1,501,875     | 0.48%       | 5.63%          | 09/01/25         |
| DDD638610           | HERTZ CORP                                     | 2,917,267                 | \$2,868,038     | 0.91%       | FLOATER        | 06/30/23         |
| DDD654502           | HILTON WORLDWIDE FINANCE LLC                   | 1,571,895                 | \$1,570,056     | 0.50%       | FLOATER        | 10/25/23         |
| DDD939077           | HORIZON PHARMA INC                             | 1,309,915                 | \$1,312,119     | 0.42%       | FLOATER        | 03/29/24         |
| 44047TAD1           | HORIZON PHARMA USA INC                         | 1,200,000                 | \$1,239,492     | 0.39%       | 6.63%          | 05/01/23         |
| 443628AF9           | HUBBAY MINERALS INC                            | 400,000                   | \$415,500       | 0.13%       | 7.25%          | 01/15/23         |
| 457756500           | IFT MONEY MARKET PORTFOLIO                     | 6,907,431                 | \$6,907,431     | 2.20%       | N/A            | N/A              |
| DDD677243           | INEOS US FINANCE LLC                           | 1,465,977                 | \$1,441,582     | 0.46%       | FLOATER        | 03/31/24         |
| 45672NAG6           | INFOR US INC                                   | 1,800,000                 | \$1,831,500     | 0.58%       | 6.50%          | 05/15/22         |
| DDD671679           | INNOVIVA INC                                   | 110,000                   | \$108,900       | 0.03%       | FLOATER        | 08/18/22         |
| 45867XAG9           | INTERGEN NV                                    | 500,000                   | \$453,750       | 0.14%       | 7.00%          | 06/30/23         |

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| DDD661408           | IQVIA INC  | 898,404                   | \$896,158       | 0.29%       | FLOATER        | 03/07/24         |
| DDD877219           | IQVIA INC.   | 694,750                   | \$684,545       | 0.22%       | FLOATER        | 06/11/25         |
| DDD687206           | IRON MOUNTAIN INFORMATION<br>MANAGEMENT LLC                  | 1,665,667                 | \$1,620,386     | 0.52%       | FLOATER        | 01/26/26         |
| 47010DAA8           | JAGUAR HOLDING CO II/<br>PHARMACEUTICAL PRODUCT DEVE         | 1,200,000                 | \$1,225,500     | 0.39%       | 6.38%          | 08/01/23         |
| DDD658774           | JBS USA LUX SA   | 2,961,605                 | \$2,945,316     | 0.94%       | FLOATER        | 10/30/22         |
| 475795AC4           | JELD-WEN INC   | 1,600,000                 | \$1,524,000     | 0.49%       | 4.63%          | 12/15/25         |
| DDD669206           | JO-ANN STORES INC  | 2,450,949                 | \$2,437,162     | 0.78%       | FLOATER        | 10/23/23         |
| 46644FAD3           | JPMBB COMMERCIAL MORTGAGE<br>SECURITIES TRUST                | 1,410,000                 | \$1,425,235     | 0.45%       | 3.23%          | 10/15/48         |
| 48126HAA8           | JPMORGAN CHASE & CO  | 1,500,000                 | \$1,564,747     | 0.50%       | 6.00%          | 02/01/68         |
| 48666KAT6           | KB HOME  | 1,100,000                 | \$1,181,125     | 0.38%       | 7.00%          | 12/15/21         |
| 48250NAA3           | KFC HLDG/PIZZA HUT/TACO BELL                                 | 1,400,000                 | \$1,431,500     | 0.46%       | 5.00%          | 06/01/24         |
| DDD687770           | KFC HLDG/PIZZA HUT/TACO BELL                                 | 1,703,769                 | \$1,694,540     | 0.54%       | FLOATER        | 04/03/25         |
| DDD877352           | KINGPIN INTERMEDIATE HOLDINGS LLC                            | 1,990,000                 | \$1,989,950     | 0.63%       | FLOATER        | 07/03/24         |
| 513272AA2           | LAMB WESTON HOLDINGS INC                                     | 1,100,000                 | \$1,113,750     | 0.35%       | 4.63%          | 11/01/24         |
| DDD875812           | LAS VEGAS SANDS LLC  | 1,985,671                 | \$1,953,403     | 0.62%       | FLOATER        | 03/27/25         |
| DDD944988           | LEGALZOOM.COM INC  | 2,000,000                 | \$2,002,500     | 0.64%       | FLOATER        | 11/21/24         |
| DDD934895           | LENDING CLUB 4472  | 6,244,288                 | \$6,128,277     | 1.95%       | 14.65%         | 03/23/23         |
| 53359PAA8           | LINCOLN FINANCE LTD  | 1,000,000                 | \$1,019,790     | 0.32%       | 7.38%          | 04/15/21         |
| DDD687077           | LIONS GATE ENTERTAINMENT CORP                                | 1,427,059                 | \$1,411,004     | 0.45%       | FLOATER        | 03/22/23         |
| DDD687506           | LIVE NATION ENTERTAINMENT INC                                | 1,804,790                 | \$1,798,758     | 0.57%       | FLOATER        | 10/31/23         |
| DDD660909           | MALLINCKRODT INTERNATIONAL<br>FINANCE SA/MALLINCKRODT CB LLC | 1,639,224                 | \$1,532,675     | 0.49%       | FLOATER        | 09/24/24         |
| 563571AL2           | MANITOWOC CO INC/THE   | 1,000,000                 | \$1,015,000     | 0.32%       | 9.00%          | 04/01/26         |
| 573334AD1           | MARTIN MIDSTREAM PARTNERS LP/<br>MARTIN MIDSTREAM FI         | 1,100,000                 | \$1,072,500     | 0.34%       | 7.25%          | 02/15/21         |
| DDD677233           | MCC IOWA LLC (MEDIACOM<br>BROADBAND)                         | 1,722,843                 | \$1,710,640     | 0.54%       | FLOATER        | 01/25/25         |
| DDD687076           | MEDIACOM ILLINOIS LLC  | 1,332,439                 | \$1,317,449     | 0.42%       | FLOATER        | 02/15/24         |
| 58502BAC0           | MEDNAX INC   | 1,400,000                 | \$1,419,250     | 0.45%       | 6.25%          | 01/15/27         |
| 59020UZJ7           | MERRILL LYNCH MORTGAGE<br>INVESTORS TRUST                    | 141,679                   | \$142,145       | 0.05%       | 2.87%          | 08/25/35         |
| 5899295P9           | MERRILL LYNCH MORTGAGE<br>INVESTORS TRUST SERIES 2003-OPT1   | 33,300                    | \$7,404         | 0.00%       | 6.61%          | 07/25/34         |
| DDD875059           | MICHAELS STORES INC  | 2,003,053                 | \$1,965,472     | 0.63%       | FLOATER        | 01/28/23         |
| 59804T118           | MIDSTATES PETROLEUM CO INC                                   | 2,642                     | \$33            | 0.00%       | N/A            | 04/21/20         |
| 59804T407           | MIDSTATES PETROLEUM CO INC                                   | 273                       | \$2,667         | 0.00%       | N/A            | N/A              |
| 598ESCAI2           | MIDSTATES PETROLEUM CO INC/LLC                               | 800,000                   | \$0             | 0.00%       | N/A            | N/A              |
| DDD939085           | MISSION BROADCASTING INC                                     | 112,627                   | \$110,234       | 0.04%       | FLOATER        | 01/17/24         |
| 61746REA5           | MORGAN STANLEY ABS CAPITAL I INC<br>TRUST 2003-NC10          | 350,441                   | \$377,624       | 0.12%       | 7.44%          | 10/25/33         |
| 61913PAF9           | MORTGAGEIT TR 2004-1   | 220,656                   | \$217,207       | 0.07%       | 3.39%          | 11/25/34         |
| 553283AB8           | MPH ACQUISITION HOLDINGS LLC                                 | 1,300,000                 | \$1,300,000     | 0.41%       | 7.13%          | 06/01/24         |



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| DDD931149           | MPL SEGREGATED SETTLED CASH                                | 1,423,006                 | \$1,423,006     | 0.45%       | N/A            | 02/20/49         |
| 55342UAF1           | MPT OPERATING PARTNERSHIP LP /<br>MPT FINANCE CORP         | 700,000                   | \$733,250       | 0.23%       | 6.38%          | 03/01/24         |
| 55342UAG9           | MPT OPERATING PARTNERSHIP LP /<br>MPT FINANCE CORP         | 300,000                   | \$310,125       | 0.10%       | 5.25%          | 08/01/26         |
| 62539BAA3           | MULTI-COLOR CORP   | 1,500,000                 | \$1,552,500     | 0.49%       | 4.88%          | 11/01/25         |
| 62704PAM5           | MURRAY ENERGY CORP   | 597,229                   | \$252,329       | 0.08%       | 9.00%          | 04/15/24         |
| DDD960312           | NATIONAL MENTOR HOLDINGS INC                               | 32,091                    | \$32,086        | 0.01%       | FLOATER        | 03/08/26         |
| DDD960313           | NATIONAL MENTOR HOLDINGS INC                               | 516,665                   | \$516,585       | 0.16%       | FLOATER        | 03/08/26         |
| 63938CAA6           | NAVIENT CORP   | 200,000                   | \$203,250       | 0.06%       | 5.00%          | 10/26/20         |
| 63938CAC2           | NAVIENT CORP   | 200,000                   | \$207,250       | 0.07%       | 5.88%          | 03/25/21         |
| 63938CAD0           | NAVIENT CORP   | 400,000                   | \$419,000       | 0.13%       | 6.63%          | 07/26/21         |
| 63938CAE8           | NAVIENT CORP   | 400,000                   | \$424,000       | 0.13%       | 7.25%          | 09/25/23         |
| 63938CAF5           | NAVIENT CORP   | 200,000                   | \$208,937       | 0.07%       | 6.50%          | 06/15/22         |
| DDD661494           | NAVIOS MARITIME PARTNERS LP                                | 1,459,460                 | \$1,452,771     | 0.46%       | FLOATER        | 09/14/20         |
| DDD677535           | NAVISTAR INC   | 3,124,369                 | \$3,120,464     | 0.99%       | FLOATER        | 11/06/24         |
| 64051NAA1           | NEON HOLDINGS INC  | 1,000,000                 | \$1,022,500     | 0.33%       | 10.13%         | 04/01/26         |
| DDD964991           | NEUSTAR INC  | 1,000,000                 | \$981,665       | 0.31%       | FLOATER        | 08/08/24         |
| 644274AF9           | NEW ENTERPRISE STONE & LIME CO                             | 1,500,000                 | \$1,462,665     | 0.47%       | 6.25%          | 03/15/26         |
| 644532AA1           | NEW GOLD INC   | 600,000                   | \$480,000       | 0.15%       | 6.38%          | 05/15/25         |
| DDD540331           | NEWPAGE CORP   | 1,500,000                 | \$0             | 0.00%       | N/A            | N/A              |
| 65341XAA6           | NEXSTAR BROADCASTING INC                                   | 500,000                   | \$508,750       | 0.16%       | 5.63%          | 08/01/24         |
| DDD939086           | NEXSTAR BROADCASTING INC                                   | 611,951                   | \$598,948       | 0.19%       | FLOATER        | 07/17/24         |
| DDD663834           | NINE POINT ENERGY HOLDINGS INC                             | 404                       | \$435,225       | 0.14%       | N/A            | 02/20/49         |
| DDD805160           | NINE POINT ENERGY LLC                                      | 21,663                    | \$1             | 0.00%       | N/A            | N/A              |
| 66727WAA0           | NORTHWEST ACQUISITIONS ULC /<br>DOMINION FINCO INC         | 300,000                   | \$264,750       | 0.08%       | 7.13%          | 11/01/22         |
| 670001AA4           | NOVELIS CORP   | 1,300,000                 | \$1,332,500     | 0.42%       | 6.25%          | 08/15/24         |
| DDD686880           | NRG ENERGY INC   | 3,388,502                 | \$3,356,471     | 1.07%       | FLOATER        | 06/30/23         |
| BZ57H09             | OCI NV   | 400,000                   | \$417,000       | 0.13%       | 6.63%          | 04/15/23         |
| DDD875391           | ON SEMICONDUCTOR CORP                                      | 2,322,870                 | \$2,302,960     | 0.73%       | FLOATER        | 03/31/23         |
| DDD677244           | ONSITE RENTAL GROUP OPERATIONS<br>PTY LTD                  | 696,715                   | \$686,264       | 0.22%       | FLOATER        | 10/25/22         |
| DDD678002           | ONSITE RENTAL GROUP OPERATIONS<br>PTY LTD                  | 952,561                   | \$738,234       | 0.23%       | 6.10%          | 10/26/23         |
| 68383NCA9           | OPTEUM MORTGAGE ACCEPTANCE<br>CORP TRUST                   | 238,209                   | \$237,186       | 0.08%       | 2.80%          | 11/25/35         |
| 68389FEL4           | OPTION ONE MORT ACCEP CORP<br>ASSET BACKED CERT SER 2003-6 | 92,324                    | \$83,234        | 0.03%       | 7.44%          | 11/25/33         |
| 69073TAR4           | OWENS-BROCKWAY GLASS<br>CONTAINER INC                      | 400,000                   | \$420,460       | 0.13%       | 5.88%          | 08/15/23         |
| 690872AA4           | OWENS-BROCKWAY GLASS<br>CONTAINER INC                      | 900,000                   | \$925,875       | 0.29%       | 5.00%          | 01/15/22         |
| DDD681041           | OXBOW CARBON LLC   | 2,025,000                 | \$2,032,593     | 0.65%       | FLOATER        | 01/04/23         |
| DDD966609           | PANTHER BF AGGREGATOR 2 LP                                 | 1,318,854                 | \$1,307,281     | 0.42%       | FLOATER        | 04/30/26         |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| 702150AD5           | PARTY CITY HOLDINGS INC                                     | 1,100,000                 | \$1,097,250     | 0.35%       | 6.63%          | 08/01/26         |
| 71642QAB3           | PETRA DIAMONDS US TREASURY PLC                              | 1,200,000                 | \$1,121,604     | 0.36%       | 7.25%          | 05/01/22         |
| 04021LAA8           | PETSMART INC  | 700,000                   | \$525,000       | 0.17%       | 7.13%          | 03/15/23         |
| 727610AN7           | PLASTIPAK HLDGS INC   | 1,500,000                 | \$1,410,000     | 0.45%       | 6.25%          | 10/15/25         |
| DDD685934           | POST HOLDINGS INC   | 1,905,492                 | \$1,893,582     | 0.60%       | FLOATER        | 05/24/24         |
| DDD871763           | PRIME SECURITY SERVICES<br>BORROWER LLC/PRIME FINANCE INC   | 1,764,565                 | \$1,749,441     | 0.56%       | FLOATER        | 05/02/22         |
| 74733VAC4           | QEP RESOURCES INC   | 500,000                   | \$473,750       | 0.15%       | 5.25%          | 05/01/23         |
| 74736KAE1           | QORVO INC   | 900,000                   | \$931,590       | 0.30%       | 5.50%          | 07/15/26         |
| 75079RAC2           | RAIN CII CARBON LLC / CII CARBON<br>CORP                    | 800,000                   | \$712,000       | 0.23%       | 7.25%          | 04/01/25         |
| 75959V104           | REMINGTON OUTDOOR CO INC                                    | 39,306                    | \$38,323        | 0.01%       | N/A            | N/A              |
| DDD914325           | REMINGTON OUTDOOR CO INC                                    | 3,700                     | \$0             | 0.00%       | N/A            | N/A              |
| 761735AR0           | REYNOLDS GROUP ISSUER INC/LLC/SA                            | 400,000                   | \$402,500       | 0.13%       | 6.29%          | 07/15/21         |
| 761735AT6           | REYNOLDS GROUP ISSUER INC/LLC/SA                            | 400,000                   | \$407,000       | 0.13%       | 5.13%          | 07/15/23         |
| 761735AV1           | REYNOLDS GROUP ISSUER INC/LLC/SA                            | 100,000                   | \$103,200       | 0.03%       | 7.00%          | 07/15/24         |
| 76964R104           | RIVIERA RESOURCES INC                                       | 6,592                     | \$92,222        | 0.03%       | N/A            | N/A              |
| 769755109           | ROAN RESOURCES INC  | 6,592                     | \$40,277        | 0.01%       | N/A            | N/A              |
| 780099CE5           | ROYAL BANK OF SCOTLAND GROUP<br>PLC                         | 1,000,000                 | \$1,066,945     | 0.34%       | 6.13%          | 12/15/22         |
| DDD671806           | SABRE GLBL INC  | 902,886                   | \$897,243       | 0.29%       | FLOATER        | 07/01/22         |
| DDD804080           | SAMSON RESOURCES II LLC                                     | 31,225                    | \$725,981       | 0.23%       | N/A            | N/A              |
| 79970YAB1           | SANCHEZ ENERGY CORP   | 900,000                   | \$128,250       | 0.04%       | 7.75%          | 06/15/21         |
| 79970YAD7           | SANCHEZ ENERGY CORP   | 300,000                   | \$43,500        | 0.01%       | 6.13%          | 01/15/23         |
| 81211KAW0           | SEALED AIR CORP   | 500,000                   | \$520,480       | 0.17%       | 5.13%          | 12/01/24         |
| 81211KAX8           | SEALED AIR CORP   | 600,000                   | \$633,120       | 0.20%       | 5.50%          | 09/15/25         |
| DDD668591           | SECURUS TECHNOLOGIES HOLDINGS<br>INC                        | 997,474                   | \$992,798       | 0.32%       | FLOATER        | 11/01/24         |
| DDD656092           | SINCLAIR TELEVISION GROUP INC                               | 1,960,913                 | \$1,946,206     | 0.62%       | FLOATER        | 01/03/24         |
| 852061AQ3           | SPRINT COMMUNICATIONS INC                                   | 600,000                   | \$617,250       | 0.20%       | 7.00%          | 03/01/20         |
| 85207UAE5           | SPRINT CORP   | 500,000                   | \$526,250       | 0.17%       | 7.25%          | 09/15/21         |
| 85207UAH8           | SPRINT CORP   | 300,000                   | \$305,250       | 0.10%       | 7.13%          | 06/15/24         |
| 85208NAD2           | SPRINT SPECTRUM CO LLC / SPRINT<br>SPECTRUM CO II LLC / SP  | 1,000,000                 | \$1,013,315     | 0.32%       | 4.74%          | 09/20/29         |
| DDD939536           | SS&C TECHNOLOGIES INC                                       | 994,918                   | \$987,146       | 0.31%       | FLOATER        | 04/16/25         |
| 85572NAA6           | STARS GROUP HOLDINGS BV / STARS<br>GROUP US CO-BORROWER LLC | 500,000                   | \$522,500       | 0.17%       | 7.00%          | 07/15/26         |
| DDD924502           | STATION CASINOS LLC   | 993,914                   | \$985,595       | 0.31%       | FLOATER        | 06/08/23         |
| 858119BC3           | STEEL DYNAMICS INC  | 1,500,000                 | \$1,515,000     | 0.48%       | 5.13%          | 10/01/21         |
| 86024TAA5           | STEVENS HOLDING CO INC                                      | 1,100,000                 | \$1,138,500     | 0.36%       | 6.13%          | 10/01/26         |
| 86358EAQ9           | STRUCTURED ASSET INVESTMENT<br>LOAN TRUST 2003-BC2          | 13,987                    | \$13,956        | 0.00%       | 7.36%          | 04/25/33         |
| 86359B2J9           | STRUCTURED ASSET SECURITIES<br>CORP                         | 218,189                   | \$216,814       | 0.07%       | 3.99%          | 02/25/35         |

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| 86389QAB8           | STUDIO CITY FINANCE LTD                             | 1,100,000                 | \$1,154,450     | 0.37%       | 7.25%          | 02/11/24         |
| 86723CAF5           | SUNCOKE ENERGY PARTNERS LP /<br>SUNCOKE ENERGY PART | 1,000,000                 | \$1,015,000     | 0.32%       | 7.50%          | 06/15/25         |
| 86765LAJ6           | SUNOCO LP / SUNOCO FINANCE CORP                     | 700,000                   | \$712,880       | 0.23%       | 4.88%          | 01/15/23         |
| 871503AU2           | SYMANTEC CORP                                       | 600,000                   | \$601,660       | 0.19%       | 5.00%          | 04/15/25         |
| DDD871636           | SYNEOS HEALTH INC                                   | 1,194,473                 | \$1,188,166     | 0.38%       | FLOATER        | 08/01/24         |
| 87422VAA6           | TALEN ENERGY SUPPLY LLC                             | 1,600,000                 | \$1,416,000     | 0.45%       | 6.50%          | 06/01/25         |
| 87724LAA3           | TAYLOR MORRISON COMMUNITIES<br>INC / TAYLOR MORRISO | 1,000,000                 | \$1,025,000     | 0.33%       | 5.88%          | 04/15/23         |
| 88023JAA4           | TEMPO ACQUISITION LLC / TEMPO<br>ACQUISITION FINANC | 1,500,000                 | \$1,518,750     | 0.48%       | 6.75%          | 06/01/25         |
| 87243QAB2           | TENET HEALTHCARE CORP                               | 500,000                   | \$519,375       | 0.17%       | 6.00%          | 10/01/20         |
| 88033GCX6           | TENET HEALTHCARE CORP                               | 1,200,000                 | \$1,246,500     | 0.40%       | 6.25%          | 02/01/27         |
| 880345AB9           | TENNANT CO  | 800,000                   | \$810,000       | 0.26%       | 5.63%          | 05/01/25         |
| 880779AZ6           | TEREX CORP  | 1,500,000                 | \$1,494,375     | 0.48%       | 5.63%          | 02/01/25         |
| DDD939685           | THOR INDUSTRIES INC                                 | 1,830,275                 | \$1,753,610     | 0.56%       | FLOATER        | 02/01/26         |
| 885220HB2           | THORNBURG MORTGAGE SECURITIES<br>TRUST              | 455,389                   | \$460,936       | 0.15%       | 4.53%          | 04/25/45         |
| DDD920452           | TIBCO SOFTWARE INC                                  | 1,989,821                 | \$1,983,591     | 0.63%       | FLOATER        | 12/04/20         |
| 87264AAJ4           | T-MOBILE USA INC                                    | 500,000                   | \$520,000       | 0.17%       | 6.50%          | 01/15/24         |
| 87264AAR6           | T-MOBILE USA INC                                    | 700,000                   | \$709,625       | 0.23%       | 4.00%          | 04/15/22         |
| 87299ATP9           | T-MOBILE USA INC                                    | 500,000                   | \$0             | 0.00%       | N/A            | N/A              |
| 87299ATQ7           | T-MOBILE USA INC                                    | 700,000                   | \$0             | 0.00%       | N/A            | N/A              |
| 893647BE6           | TRANSDIGM INC                                       | 1,400,000                 | \$1,456,000     | 0.46%       | 6.25%          | 03/15/26         |
| DDD877271           | TRANS UNION LLC                                     | 464,653                   | \$461,168       | 0.15%       | FLOATER        | 08/09/22         |
| 911365BE3           | UNITED RENTALS NORTH AMERICA INC                    | 600,000                   | \$622,500       | 0.20%       | 5.88%          | 09/15/26         |
| DDD934784           | UNITED RENTALS NORTH AMERICA INC                    | 300,443                   | \$299,692       | 0.10%       | FLOATER        | 10/30/25         |
| DDD871676           | UNIVAR USA INC                                      | 744,443                   | \$737,348       | 0.23%       | FLOATER        | 07/01/24         |
| DDD871682           | U.S. FOODS INC                                      | 569,147                   | \$562,460       | 0.18%       | FLOATER        | 06/27/23         |
| DDD664569           | US RENAL CARE INC                                   | 2,153,193                 | \$2,151,309     | 0.68%       | FLOATER        | 12/31/22         |
| DDD874726           | VALEANT PHARMACEUTICALS<br>INTERNATIONAL            | 609,521                   | \$605,876       | 0.19%       | FLOATER        | 06/02/25         |
| DDD662312           | VENTIA PTY LTD                                      | 1,320,101                 | \$1,320,101     | 0.42%       | FLOATER        | 05/21/22         |
| 92531L116           | VERSO CORP  | 438                       | \$1,861         | 0.00%       | N/A            | 07/25/23         |
| 92531L207           | VERSO CORP  | 4,163                     | \$89,171        | 0.03%       | N/A            | N/A              |
| 220517AA4           | VERTIV GROUP CORP                                   | 1,600,000                 | \$1,600,000     | 0.51%       | 9.25%          | 10/15/24         |
| 92769XAJ4           | VIRGIN MEDIA SECURED FINANCE PLC                    | 1,100,000                 | \$1,128,875     | 0.36%       | 5.50%          | 01/15/25         |
| 92769XAM7           | VIRGIN MEDIA SECURED FINANCE PLC                    | 400,000                   | \$408,000       | 0.13%       | 5.50%          | 08/15/26         |
| 882ESCAM8           | VISTRA ENERGY CORP                                  | 2,000,000                 | \$6,500         | 0.00%       | N/A            | N/A              |
| 92840VAB8           | VISTRA OPERATIONS CO LLC                            | 1,300,000                 | \$1,355,250     | 0.43%       | 5.63%          | 02/15/27         |
| DDD956923           | WAND NEWCO 3 INC                                    | 1,000,000                 | \$1,002,375     | 0.32%       | FLOATER        | 02/05/26         |
| 947075AJ6           | WEATHERFORD INTERNATIONAL LTD/<br>BERMUDA           | 1,000,000                 | \$900,000       | 0.29%       | 7.75%          | 06/15/21         |

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|---------------------|---|---------------------------|-----------------|-------------|----------------|------------------|
| 94707VAC4           | WEATHERFORD INTERNATIONAL LTD/<br>BERMUDA       | 400,000                   | \$282,000       | 0.09%       | 4.50%          | 04/15/22         |
| B3V9761             | WEATHERFORD INTERNATIONAL LTD/<br>BERMUDA       | 400,000                   | \$353,000       | 0.11%       | 5.13%          | 09/15/20         |
| 94946TAD8           | WELLCARE HEALTH PLANS INC                       | 1,000,000                 | \$1,048,750     | 0.33%       | 5.38%          | 08/15/26         |
| 94988XAT3           | WELLS FARGO COMMERCIAL<br>MORTGAGE TRUST        | 550,000                   | \$564,112       | 0.18%       | 3.55%          | 08/15/50         |
| 94980QAJ8           | WELLS FARGO MORTGAGE BACKED<br>SECURITIES TRUST | 134,132                   | \$138,159       | 0.04%       | 4.85%          | 11/25/34         |
| 94985TBC1           | WELLS FARGO MORTGAGE BACKED<br>SECURITIES TRUST | 33,993                    | \$34,568        | 0.01%       | 5.50%          | 04/25/22         |
| 68163PAA2           | WEST CORP                                       | 1,700,000                 | \$1,470,500     | 0.47%       | 8.50%          | 10/15/25         |
| DDD873624           | WESTERN DIGITAL CORP                            | 1,408,553                 | \$1,373,332     | 0.44%       | FLOATER        | 04/29/23         |
| DDD682203           | WEX INC   | 1,930,412                 | \$1,916,899     | 0.61%       | FLOATER        | 07/01/23         |
| 92933BAF1           | WMG ACQUISITION CORP                            | 1,612,000                 | \$1,634,165     | 0.52%       | 5.63%          | 04/15/22         |
| 92933BAK0           | WMG ACQUISITION CORP                            | 100,000                   | \$102,125       | 0.03%       | 5.00%          | 08/01/23         |
| DDD685296           | WR GRACE & CO                                   | 1,054,620                 | \$1,040,119     | 0.33%       | FLOATER        | 04/03/25         |
| DDD685297           | WR GRACE & CO                                   | 1,807,921                 | \$1,783,062     | 0.57%       | FLOATER        | 04/03/25         |
| 983130AV7           | WYNN LAS VEGAS LLC/CAPITAL CORP                 | 1,700,000                 | \$1,683,000     | 0.54%       | 5.50%          | 03/01/25         |
| DDD940487           | XO MANAGEMENT HOLDING INC                       | 2,000,000                 | \$1,940,000     | 0.62%       | FLOATER        | 12/06/21         |

### 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 (e.g., "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 may differ 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.
- **Unlike open-end funds (mutual funds), closed-end funds are not continuously offered. Closed-end funds trade on the secondary market through a national stock exchange at a price which may be above (a premium), but is often below (a discount to) the net asset value (NAV) of the fund's portfolio.**



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