



# Franklin Low Duration Total Return Fund

March 31, 2019

## 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
DDD685302	AIR CANADA	34,864	\$34,820	0.00%	FLOATER	10/06/23
BYP8WS8	ALIBABA GROUP HOLDING LTD	11,900,000	\$11,879,710	0.39%	2.50%	11/28/19
BYP8WV1	ALIBABA GROUP HOLDING LTD	5,400,000	\$5,434,209	0.18%	3.13%	11/28/21
016269AB8	ALINEA CLO 2018-1 LTD	3,000,000	\$2,935,410	0.10%	4.41%	07/20/31
DDD957076	ALLEGIANT TRAVEL CO	311,055	\$310,666	0.01%	FLOATER	02/05/24
BW9RTN1	ALLERGAN FUNDING SCS	10,500,000	\$10,596,420	0.35%	3.45%	03/15/22
DDD686408	ALLISON TRANSMISSION INC	847,557	\$847,866	0.03%	FLOATER	09/23/22
DDD692387	ALLY FINANCIAL INC	-11,000,000	-\$1,848,900	-0.06%	5.00%	06/20/24
02154CAE3	ALTICE FINANCING SA	2,000,000	\$1,980,000	0.06%	7.50%	05/15/26
DDD933611	ALTRA INDUSTRIAL MOTION CORP	614,516	\$605,810	0.02%	FLOATER	10/01/25
023135AW6	AMAZON.COM INC	4,150,000	\$4,113,461	0.13%	2.40%	02/22/23
DDD664612	AMC ENTERTAINMENT HOLDINGS INC	502,911	\$502,046	0.02%	FLOATER	12/15/23
DDD664613	AMC ENTERTAINMENT HOLDINGS INC	4,060,944	\$4,053,963	0.13%	FLOATER	12/15/22
02376RAA0	AMERICAN AIRLINES GROUP INC	1,780,000	\$1,810,972	0.06%	5.50%	10/01/19
DDD679267	AMERICAN AIRLINES GROUP INC	-1,780,000	-\$59,802	0.00%	5.00%	12/20/19
DDD929263	AMERICAN AIRLINES INC	1,011,678	\$1,005,593	0.03%	FLOATER	10/10/21
025816BW8	AMERICAN EXPRESS CO	6,800,000	\$6,975,433	0.23%	3.70%	08/03/23
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	16,300,000	\$16,189,702	0.53%	2.04%	05/15/23
02582JHQ6	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	12,000,000	\$12,010,600	0.39%	2.67%	10/17/22
02587AAK0	AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	13,480,000	\$13,391,726	0.44%	2.10%	09/15/22
02660TBN2	AMERICAN HOME MORTGAGE INVESTMENT TRUST	1,616,921	\$1,603,377	0.05%	4.31%	10/25/34
02660TDH3	AMERICAN HOME MORTGAGE INVESTMENT TRUST	882,163	\$893,269	0.03%	4.70%	06/25/45
02666AAA6	AMERICAN HOMES 4 RENT	5,701,449	\$5,777,657	0.19%	3.47%	04/17/52
DDD642408	AMERICAN TOWER CORP	6,500,000	\$7,763	0.00%	1.00%	03/20/21
03072SRF4	AMERIQUEST MTGE SECURITIES INC AB PASS-THROUGH CTFS	468,824	\$472,513	0.02%	3.31%	06/25/34

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031162BM1	AMGEN INC	6,800,000	\$6,986,734	0.23%	3.88%	11/15/21
031162BT6	AMGEN INC	6,200,000	\$6,205,283	0.20%	3.26%	05/22/19
031162CG3	AMGEN INC	1,000,000	\$981,308	0.03%	1.85%	08/19/21
00175MBF6	AMMC CLO 15 LTD	4,700,000	\$4,680,589	0.15%	3.59%	01/15/32
00175MBH2	AMMC CLO 15 LTD	1,494,355	\$1,490,858	0.05%	4.13%	01/15/32
00176AAX3	AMMC CLO XI LTD	2,750,000	\$2,713,095	0.09%	3.76%	04/30/31
00176ABB0	AMMC CLO XI LTD	1,700,000	\$1,676,625	0.05%	4.35%	04/30/31
00176ABC8	AMMC CLO XI LTD	450,000	\$433,638	0.01%	4.65%	04/30/31
00176ABD6	AMMC CLO XI LTD	400,000	\$379,752	0.01%	5.60%	04/30/31
032511BM8	ANADARKO PETROLEUM CORP	4,857,000	\$5,037,394	0.16%	4.85%	03/15/21
03665MAC5	ANTARES CLO 2018-1 LTD	5,400,000	\$5,268,726	0.17%	4.41%	04/20/31
036752AE3	ANTHEM INC	7,800,000	\$7,764,154	0.25%	2.50%	11/21/20
00182EAX7	ANZ NEW ZEALAND INTERNATIONAL LTD OF LONDON	7,500,000	\$7,508,103	0.24%	2.85%	08/06/20
DDD875825	ARAMARK CORPORATION	95,905	\$95,305	0.00%	FLOATER	03/11/25
04017FAE9	ARES CLO LTD	1,000,000	\$986,840	0.03%	4.34%	07/20/30
04018LAC9	ARES L CLO LTD	4,000,000	\$3,980,440	0.13%	4.48%	01/15/32
04009AAG5	ARES LII CLO LTD	1,000,000	\$999,900	0.03%	N/A	04/22/31
040104NC1	ARGENT SECURITIES INC ASSET- BACKED PASS-THROUGH CTFS	374,054	\$375,449	0.01%	2.85%	10/25/35
DDD873567	ARISTOCRAT TECHNOLOGIES INC	3,400,334	\$3,341,566	0.11%	FLOATER	10/19/24
DDD609568	ASCENA RETAIL GROUP INC	2,781,984	\$2,442,930	0.08%	FLOATER	08/21/22
DDD666565	ASHLAND LLC	4,194,979	\$4,185,813	0.14%	FLOATER	05/17/24
04964KAL5	ATRIUM IX	2,000,000	\$1,995,000	0.07%	3.87%	05/28/30
04965CAJ7	ATRIUM XII	9,000,000	\$8,926,830	0.29%	3.59%	04/22/27
04966HAE6	ATRIUM XIII	1,000,000	\$986,790	0.03%	4.26%	11/21/30
04966HAG1	ATRIUM XIII	1,000,000	\$964,470	0.03%	4.56%	11/21/30
04965LAJ7	ATRIUM XIV LLC	2,400,000	\$2,382,024	0.08%	4.48%	08/23/30
04965FAG6	ATRIUM XV	2,000,000	\$1,992,840	0.07%	4.53%	01/23/31
DDD684339	AVIS BUDGET CAR RENTAL LLC	1,528,498	\$1,497,928	0.05%	FLOATER	02/13/25
BG327L4	BAIDU INC	3,500,000	\$3,633,892	0.12%	4.38%	05/14/24
05683LAA4	BAIN CAPITAL CREDIT CLO 2018-1	2,000,000	\$1,970,040	0.06%	3.73%	04/23/31
05524UAA7	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST	3,200,000	\$3,236,542	0.11%	2.96%	12/10/30
BLP5R49	BANCA MONTE DEI PASCHI DI SIENA SPA	6,300,000	\$7,379,112	0.24%	2.88%	04/16/59
06539LBC3	BANK 2018-BNK13	107,701,757	\$3,787,375	0.12%	.52%	08/15/61
06051GFD6	BANK OF AMERICA CORP	9,300,000	\$9,300,000	0.30%	2.65%	04/01/19
06051GGB9	BANK OF AMERICA CORP	6,600,000	\$6,535,935	0.21%	2.15%	11/09/20
06051GGP8	BANK OF AMERICA CORP	6,800,000	\$6,756,713	0.22%	2.37%	07/21/21
06051GHF9	BANK OF AMERICA CORP	8,950,000	\$9,094,501	0.30%	3.55%	03/05/24
DDD690737	BANK OF AMERICA NA	20,000,000	\$1,190,670	0.04%	N/A	06/20/19

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06406HDE6	BANK OF NEW YORK MELLON CORP	6,400,000	\$6,466,825	0.21%	3.55%	08/17/20
06738EBE4	BARCLAYS PLC	6,300,000	\$6,434,158	0.21%	4.61%	02/15/23
07274NAE3	BAYER US FINANCE II LLC	3,400,000	\$3,429,378	0.11%	3.88%	12/15/23
055328AC2	BCC MIDDLE MARKET CLO 2018-1A A2	2,100,000	\$2,030,553	0.07%	4.91%	10/20/30
07386HPY1	BEAR STEARNS ALT-A TRUST	14,083	\$14,070	0.00%	3.37%	11/25/34
078768AD0	BELLEMEADE RE 2018-1 LTD	5,870,000	\$5,896,591	0.19%	4.09%	04/25/28
08763QAC6	BETONY CLO 2 LTD	3,500,000	\$3,415,125	0.11%	4.35%	04/30/31
08763QAG7	BETONY CLO 2 LTD	300,000	\$287,229	0.01%	5.65%	04/30/31
09062XAC7	BIOGEN INC	11,500,000	\$11,501,223	0.38%	2.90%	09/15/20
09626QBA4	BLUEMOUNTAIN CLO 2014-2 LTD	974,225	\$946,001	0.03%	4.16%	10/20/30
09626QBE6	BLUEMOUNTAIN CLO 2014-2 LTD	1,000,000	\$989,360	0.03%	4.96%	10/20/30
09630AAG1	BLUEMOUNTAIN CLO 2018-3 LTD	4,000,000	\$3,984,480	0.13%	4.54%	10/25/30
09630AAJ5	BLUEMOUNTAIN CLO 2018-3 LTD	1,785,715	\$1,747,697	0.06%	4.97%	10/25/30
09626RAW5	BLUEMOUNTAIN CLO LTD	2,841,775	\$2,830,947	0.09%	3.69%	11/20/28
09626RAY1	BLUEMOUNTAIN CLO LTD	2,051,917	\$2,032,259	0.07%	4.09%	11/20/28
09609NAC9	BLUEMOUNTAIN CLO XXIV LTD	4,687,500	\$4,687,500	0.15%	4.22%	04/20/31
09609NAG0	BLUEMOUNTAIN CLO XXIV LTD	1,750,000	\$1,750,000	0.06%	5.32%	04/20/31
09628FAG4	BLUEMOUNTAIN FUJI US CLO III LTD	500,000	\$480,635	0.02%	4.49%	01/15/30
09629EAA9	BLUEMOUNTAIN FUJI US CLO II LTD	3,500,000	\$3,493,210	0.11%	3.96%	10/20/30
09629EAG6	BLUEMOUNTAIN FUJI US CLO II LTD	1,000,000	\$992,230	0.03%	4.91%	10/20/30
09629CAG0	BLUEMOUNTAIN FUJI US CLO I LTD	1,361,000	\$1,361,680	0.04%	5.11%	07/20/29
DDD691284	BNP PARIBAS BESPOKE RODEZ 12/20/20 5-7% TRANCH	3,600,000	\$8,674	0.00%	2.00%	12/20/20
DDD692038	BNP PARIBAS BESPOKE RODEZ2 12/20/20 5-7% MEZZ TR	2,000,000	\$49,020	0.00%	3.20%	12/20/20
BZ97170	BPCE SA	6,700,000	\$6,687,303	0.22%	2.65%	02/03/21
120568AW0	BUNGE LTD FINANCE CORP	3,100,000	\$3,116,557	0.10%	3.50%	11/24/20
12232KAA8	BURNHAM PARK CLO LTD	2,240,000	\$2,244,457	0.07%	4.19%	10/20/29
12232KAJ9	BURNHAM PARK CLO LTD	2,321,575	\$2,290,187	0.07%	4.26%	10/20/29
056059AA6	BX COMMERCIAL MORTGAGE TRUST 2018-IND	5,797,976	\$5,787,873	0.19%	3.23%	11/15/35
13057QAG2	CALIFORNIA RESOURCES CORP	1,656,000	\$1,304,596	0.04%	8.00%	12/15/22
DDD929255	CAN 10YR BOND FUT JUN19	49	\$100,501	0.00%	N/A	06/19/19
140420NK2	CAPITAL ONE BANK USA NA	11,900,000	\$11,891,834	0.39%	2.30%	06/05/19
14040HBL8	CAPITAL ONE FINANCIAL CORP	13,600,000	\$13,676,696	0.45%	3.05%	03/09/22
14040HBP9	CAPITAL ONE FINANCIAL CORP	3,900,000	\$3,888,682	0.13%	2.50%	05/12/20
14040HBY0	CAPITAL ONE FINANCIAL CORP	6,800,000	\$6,886,076	0.22%	3.45%	04/30/21
14041NFN6	CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14,230,000	\$14,114,966	0.46%	1.99%	07/17/23
14310MAY3	CARLYLE GLOBAL MARKET STRATEGIES CLO 2014-1 LTD	1,200,000	\$1,191,312	0.04%	3.90%	04/17/31
14316CAG8	CARLYLE GLOBAL MARKET STRATEGIES CLO 2014-4-R LTD	12,000,000	\$11,868,480	0.39%	4.39%	07/15/30

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14309YAN4	CARLYLE GLOBAL MARKET STRATEGIES CLO LTD	2,800,000	\$2,820,916	0.09%	4.21%	01/20/29
14310QAG3	CARLYLE GMS FINANCE MM CLO 2015-1 LLC	6,500,000	\$6,252,675	0.20%	4.99%	10/15/31
14315JAG4	CARLYLE US CLO 2017-2 LTD	2,110,000	\$2,111,371	0.07%	5.16%	07/20/31
14314FAG3	CARLYLE US CLO 2017-3 LTD	1,250,000	\$1,250,625	0.04%	5.11%	07/20/29
14316AAG2	CARLYLE US CLO 2017-5 LTD	2,200,000	\$2,128,060	0.07%	4.56%	01/20/30
14314BAA5	CARLYLE US CLO LTD	1,000,000	\$1,000,450	0.03%	4.06%	04/20/31
14889HAL3	CATAMARAN CLO LTD	3,011,300	\$3,012,384	0.10%	5.73%	10/18/26
14912L6U0	CATERPILLAR FINANCIAL SERVICES CORP	4,600,000	\$4,511,662	0.15%	1.70%	08/09/21
DDD691007	CDX.EM.30	12,300,000	-\$433,500	-0.01%	1.00%	12/20/23
DDD691901	CDX.NA.HY.24	28,690,500	\$1,142,920	0.04%	5.00%	06/20/20
DDD687569	CDX.NA.HY.30	7,070,700	\$487,683	0.02%	5.00%	06/20/23
DDD691897	CDX.NA.IG.31	74,600,000	\$1,447,137	0.05%	1.00%	12/20/21
151020AV6	CELGENE CORP	7,900,000	\$7,779,935	0.25%	2.25%	08/15/21
03927PAE8	CENTERLINE REIT INC	2,060,012	\$2,044,315	0.07%	5.04%	09/21/45
DDD680896	CHARTER COMMUNICATIONS OPERATING LLC	1,161,784	\$1,152,780	0.04%	FLOATER	03/31/23
161571GN8	CHASE ISSUANCE TRUST	7,310,000	\$7,311,081	0.24%	2.85%	04/15/21
DDD687392	CHEMOURS CO	1,757,537	\$1,737,744	0.06%	FLOATER	04/03/25
12543DBA7	CHS/COMMUNITY HEALTH SYSTEMS INC	1,500,000	\$1,125,000	0.04%	8.13%	06/30/24
40573LAG1	CIGNA CORP	5,800,000	\$5,864,489	0.19%	3.40%	09/17/21
40573LAL0	CIGNA CORP	3,900,000	\$4,002,752	0.13%	3.75%	07/15/23
12553XAD5	CIM TRUST 2018-INV1	8,638,130	\$8,793,099	0.29%	4.00%	08/25/48
DDD682474	CITIBANK BESPOKE CAMBRIDGE DEC 19 0-3% EQUITY TR	2,700,000	-\$330,621	-0.01%	N/A	12/20/19
DDD691466	CITIBANK BESPOKE JUNE-20 0-3% EQUITY TRANCHE CDX	1,000,000	-\$173,197	-0.01%	N/A	06/20/20
SP9U0TJH	CITIBANK BESPOKE LISBON 6/20/19 0-3% TRANCHE	1,300,000	-\$41,424	0.00%	N/A	06/20/19
DDD678387	CITIBANK BESPOKE LISBON 6/20/19 3-7% TRANCHE	4,000,000	-\$3,280	0.00%	.79%	06/20/19
DDD692362	CITIBANK BESPOKE PALMA 06/21/20 5-7% TRANCHE	4,200,000	\$47,871	0.00%	2.30%	06/20/21
DDD691958	CITIBANK BESPOKE SINGAPORE JUNE-20 0-3% EQUITY T	5,000,000	-\$638,126	-0.02%	N/A	06/20/20
DDD670117	CITIBANK BESPOKE VERONA 12/20/19 0-3% TRANCHE	2,100,000	-\$193,498	-0.01%	N/A	12/20/19
DDD671574	CITIBANK BESPOKE VERONA 12/20/19 7-15% TRANCHE	4,000,000	\$5,503	0.00%	.40%	12/20/19
17305EGB5	CITIBANK CREDIT CARD ISSUANCE TRUST	11,000,000	\$10,925,831	0.36%	1.92%	04/07/22
17305EGK5	CITIBANK CREDIT CARD ISSUANCE TRUST	13,700,000	\$13,685,806	0.45%	2.49%	01/20/23
17325FAV0	CITIBANK NA	5,950,000	\$5,973,823	0.19%	3.17%	02/19/22

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DDD690725	CITIBANK NA	13,800,000	\$789,865	0.03%	N/A	06/20/19
DDD691051	CITIBANK NA	5,050,000	-\$2,529	0.00%	N/A	09/20/19
DDD691252	CITIBANK NA	7,000,000	\$39,216	0.00%	N/A	09/20/19
DDD691578	CITIBANK NA	7,200,000	\$134,844	0.00%	N/A	06/20/19
SL941M91	CITIBANK NA	1,743,000	\$63,131	0.00%	N/A	05/04/21
17310MAH3	CITIGROUP COMMERCIAL MORTGAGE TRUST	216,959	\$210,183	0.01%	5.48%	10/15/49
172967JJ1	CITIGROUP INC	11,300,000	\$11,258,627	0.37%	2.40%	02/18/20
172967KB6	CITIGROUP INC	5,000,000	\$4,990,000	0.16%	2.65%	10/26/20
172967KT7	CITIGROUP INC	5,000,000	\$5,008,097	0.16%	3.54%	06/07/19
172967KV2	CITIGROUP INC	5,400,000	\$5,339,868	0.17%	2.35%	08/02/21
172967LC3	CITIGROUP INC	6,000,000	\$5,998,873	0.20%	2.90%	12/08/21
172967LG4	CITIGROUP INC	5,800,000	\$5,780,041	0.19%	2.75%	04/25/22
21052DAA2	CLUB CERTIFICATE ISSUER TRUST 1 2018-14	4,037,311	\$4,043,919	0.13%	9.95%	09/16/41
12592BAG9	CNH INDUSTRIAL CAPITAL LLC	5,100,000	\$5,166,810	0.17%	3.88%	10/15/21
B3XSMN8	COCA-COLA FEMSA SAB DE CV	1,400,000	\$1,420,958	0.05%	4.63%	02/15/20
19329LAQ0	COLE PARK CLO LTD	1,714,286	\$1,706,400	0.06%	4.36%	10/20/28
DDD631887	COLLATERAL CASH - BARCLAYS BANK PLC - USD	20,000	\$20,000	0.00%	N/A	02/20/49
DDD631893	COLLATERAL CASH - CITIBANK NA -USD	1,290,000	\$1,290,000	0.04%	N/A	02/20/49
DDD631898	COLLATERAL CASH - GOLDMAN SACHS INTL - USD	110,000	\$110,000	0.00%	N/A	02/20/49
DDD631896	COLLATERAL CASH - JPMORGAN CHASE BANK N.A - USD	1,810,000	\$1,810,000	0.06%	N/A	02/20/49
19736RAE1	COLOMBIA CENT CLO 27 LTD	1,538,462	\$1,523,292	0.05%	4.09%	10/25/28
20030NCQ2	COMCAST CORP	12,000,000	\$12,244,491	0.40%	3.45%	10/01/21
12592FAA3	COMM 2014-277P MORTGAGE TRUST	2,980,000	\$3,096,334	0.10%	3.61%	08/10/49
20173MAG5	COMMERCIAL MORTGAGE TRUST	179,756	\$180,998	0.01%	5.61%	07/10/38
20173MAH3	COMMERCIAL MORTGAGE TRUST	2,548,000	\$2,318,202	0.08%	5.61%	07/10/38
DDD666458	COMMSCOPE INC	631,153	\$631,153	0.02%	FLOATER	12/29/22
DDD960372	COMMSCOPE INC	914,211	\$916,268	0.03%	FLOATER	02/04/26
20846QJY5	CONSECO FINANCE SECURITIZATIONS CORP	666,716	\$721,110	0.02%	7.42%	03/01/33
393505K27	CONSECO FINANCIAL CORP	3,520,238	\$3,658,559	0.12%	6.66%	06/01/30
21052UAA4	CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2018-29	1,028,524	\$866,361	0.03%	28.44%	12/15/43
21053KAA5	CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT1	2,783,040	\$2,587,640	0.08%	14.06%	04/15/44
21050HAA5	CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT2	1,871,625	\$1,784,871	0.06%	13.85%	05/16/44
21052CAA4	CONSUMER LOAN UNDERLYING BOND CLUB CERTIFICATE ISSUER TRUST	3,269,229	\$3,276,011	0.11%	9.21%	06/17/41
21623PAC1	COOK PARK CLO LTD	1,000,000	\$991,420	0.03%	3.89%	04/17/30

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21870LAA4	CORE INDUSTRIAL TRUST	12,678,992	\$12,773,587	0.42%	3.04%	02/10/34
126671RM0	COUNTRYWIDE ASSET-BACKED CERTIFICATES	1,347	\$1,315	0.00%	3.23%	05/25/32
12669FA86	COUNTRYWIDE HOME LOANS	1,398,648	\$1,401,159	0.05%	3.59%	07/25/34
22546QAF4	CREDIT SUISSE NEW YORK	12,000,000	\$12,249,060	0.40%	4.38%	08/05/20
DDD682482	CROWN AMERICAS LLC	1,052,970	\$1,057,083	0.03%	FLOATER	04/03/25
DDD662208	CSC HOLDINGS LLC	2,209,746	\$2,152,834	0.07%	FLOATER	07/17/25
2254W0HE8	CS FIRST BOSTON MORTGAGE SECURITIES CORP	173,397	\$166,120	0.01%	5.00%	09/25/19
12648TAA7	CSMC TRUST	1,863,117	\$1,874,803	0.06%	3.50%	07/25/44
126650CJ7	CVS HEALTH CORP	2,800,000	\$2,797,974	0.09%	2.80%	07/20/20
126650CT5	CVS HEALTH CORP	4,100,000	\$4,029,588	0.13%	2.13%	06/01/21
126650CV0	CVS HEALTH CORP	7,000,000	\$7,115,793	0.23%	3.70%	03/09/23
126671Z25	CWABS INC ASSET-BACKED CERTIFICATES	164,273	\$165,260	0.01%	3.24%	03/25/34
23371DAC8	DAE FUNDING LLC	4,100,000	\$4,105,125	0.13%	4.00%	08/01/20
DDD579387	DAVITA HEALTHCARE PARTNERS INC	2,336,010	\$2,339,294	0.08%	FLOATER	06/24/21
25152R2V4	DEUTSCHE BANK AG	7,500,000	\$7,494,412	0.24%	3.95%	08/20/20
25179MAP8	DEVON ENERGY CORP	5,300,000	\$5,345,690	0.17%	3.25%	05/15/22
25214BAT1	DEXIA CREDIT LOCAL SA	4,550,000	\$4,517,353	0.15%	2.38%	09/20/22
254683CG8	DISCOVER CARD EXECUTION NOTE TRUST	8,230,000	\$8,336,008	0.27%	3.11%	01/16/24
25470XAJ4	DISH DBS CORP	3,000,000	\$2,914,650	0.10%	5.88%	07/15/22
DDD687791	DISH DBS CORP	4,400,000	\$14,608	0.00%	5.00%	06/20/23
DDD687792	DISH DBS CORP	-4,400,000	-\$290,687	-0.01%	5.00%	06/20/21
256746AF5	DOLLAR TREE INC	8,800,000	\$8,933,038	0.29%	3.70%	05/15/23
25746UCT4	DOMINION ENERGY INC	5,200,000	\$5,172,809	0.17%	2.58%	07/01/20
26244KAN6	DRYDEN 41 SENIOR LOAN FUND	1,875,000	\$1,850,737	0.06%	3.76%	04/15/31
26244MAS1	DRYDEN 45 SENIOR LOAN FUND	625,000	\$620,806	0.02%	4.99%	10/15/30
26244QAC7	DRYDEN 49 SENIOR LOAN FUND	870,000	\$870,191	0.03%	5.13%	07/18/30
262431AB5	DRYDEN 50 SENIOR LOAN FUND	2,640,000	\$2,627,776	0.09%	4.01%	07/15/30
262431AE9	DRYDEN 50 SENIOR LOAN FUND	2,150,000	\$2,135,100	0.07%	5.04%	07/15/30
26243EAB7	DRYDEN 53 CLO LTD	5,700,000	\$5,578,989	0.18%	4.19%	01/15/31
26243EAC5	DRYDEN 53 CLO LTD	1,000,000	\$959,670	0.03%	4.49%	01/15/31
26245MAC5	DRYDEN 55 CLO LTD	3,000,000	\$2,967,120	0.10%	3.81%	04/15/31
26245MAJ0	DRYDEN 55 CLO LTD	600,000	\$579,030	0.02%	4.69%	04/15/31
26245MAL5	DRYDEN 55 CLO LTD	300,000	\$287,073	0.01%	5.64%	04/15/31
26245RAC4	DRYDEN 58 CLO LTD	1,600,000	\$1,552,624	0.05%	4.02%	07/17/31
26245RAE0	DRYDEN 58 CLO LTD	11,000,000	\$10,797,270	0.35%	4.27%	07/17/31
26245RAJ9	DRYDEN 58 CLO LTD	1,000,000	\$952,760	0.03%	5.47%	07/17/31
26251LAC8	DRYDEN 64 CLO LTD	6,500,000	\$6,411,535	0.21%	3.75%	04/18/31
26251LAJ3	DRYDEN 64 CLO LTD	500,000	\$474,345	0.02%	5.43%	04/18/31

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26252EAE9	DRYDEN 70 CLO LTD	560,580	\$557,978	0.02%	4.54%	01/16/32
27830TAG0	EATON VANCE CLO 2014-1R LTD	789,030	\$762,116	0.02%	4.89%	07/15/30
DDD655255	EFS COGEN HOLDINGS I LLC (LINDEN)	144,063	\$143,144	0.00%	FLOATER	06/28/23
DDD661943	ELDORADO RESORTS INC	1,587,555	\$1,575,648	0.05%	FLOATER	04/17/24
28852LAA1	ELLINGTON CLO III LTD	3,400,000	\$3,375,078	0.11%	4.41%	07/20/30
292480AG5	ENABLE MIDSTREAM PARTNERS LP	3,700,000	\$3,697,070	0.12%	2.40%	05/15/19
DDD663994	ENDO LUXEMBOURG FINANCE CO I SARL AND ENDO LLC	3,403,009	\$3,350,902	0.11%	FLOATER	04/29/24
29379VBD4	ENTERPRISE PRODUCTS OPERATING LLC	7,500,000	\$7,486,135	0.24%	2.55%	10/15/19
30216HAC3	EXPORT-IMPORT BANK OF CHINA	8,000,000	\$7,993,320	0.26%	2.50%	07/31/19
302154BS7	EXPORT-IMPORT BANK OF KOREA	11,200,000	\$11,163,432	0.36%	2.25%	01/21/20
30219GAE8	EXPRESS SCRIPTS HOLDING CO	6,700,000	\$7,003,330	0.23%	4.75%	11/15/21
3136056A0	FANNIE MAE	70	\$71	0.00%	4.25%	12/01/25
31362GM40	FANNIE MAE	14,256	\$14,431	0.00%	4.49%	01/01/28
31362J5B7	FANNIE MAE	540	\$539	0.00%	2.42%	07/01/27
31362MS82	FANNIE MAE	736	\$728	0.00%	2.33%	08/01/27
31362THN6	FANNIE MAE	35	\$35	0.00%	2.00%	05/01/19
31362VFD5	FANNIE MAE	5,019	\$5,112	0.00%	4.86%	03/01/28
31363D3U9	FANNIE MAE	97	\$97	0.00%	2.15%	10/01/19
31363EH73	FANNIE MAE	9,577	\$9,953	0.00%	5.62%	08/01/29
31364P2J7	FANNIE MAE	460	\$458	0.00%	3.50%	02/01/21
31364SPW7	FANNIE MAE	7,405	\$7,380	0.00%	2.15%	09/01/30
31364TAM3	FANNIE MAE	170	\$171	0.00%	4.00%	03/01/21
31364TU74	FANNIE MAE	234	\$235	0.00%	3.40%	03/01/21
31364VU38	FANNIE MAE	4,727	\$4,728	0.00%	4.13%	05/01/21
31365DE50	FANNIE MAE	8,179	\$8,312	0.00%	3.30%	09/01/22
31365DQN8	FANNIE MAE	36,522	\$37,049	0.00%	3.16%	02/01/23
31365DQS7	FANNIE MAE	10,188	\$10,276	0.00%	3.18%	02/01/23
31368SB99	FANNIE MAE	5,753	\$5,919	0.00%	2.87%	10/01/29
31370Q6L8	FANNIE MAE	47,482	\$47,518	0.00%	2.07%	03/01/33
31371MAW7	FANNIE MAE	36,960	\$38,731	0.00%	3.81%	04/01/35
31371YD32	FANNIE MAE	14,128	\$14,217	0.00%	4.18%	03/01/24
31373TYQ7	FANNIE MAE	6,984	\$7,123	0.00%	3.49%	08/01/29
31373YXA2	FANNIE MAE	21,829	\$22,248	0.00%	3.44%	01/01/25
31374NHT2	FANNIE MAE	11,512	\$11,649	0.00%	4.21%	08/01/25
31375VE74	FANNIE MAE	127,571	\$129,993	0.00%	3.32%	08/01/36
31375XB32	FANNIE MAE	44,851	\$45,787	0.00%	3.50%	01/01/27
31376SEX3	FANNIE MAE	23,105	\$23,503	0.00%	3.98%	04/01/27
31376YWN2	FANNIE MAE	1,917	\$1,924	0.00%	3.69%	11/01/26
31377CP64	FANNIE MAE	27,868	\$28,020	0.00%	2.87%	02/01/26

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31378A3P9	FANNIE MAE	18,467	\$18,785	0.00%	3.34%	11/01/26
31378RM55	FANNIE MAE	38,374	\$38,744	0.00%	3.56%	11/01/27
31379CQ95	FANNIE MAE	6,186	\$6,294	0.00%	3.82%	05/01/26
31379MDU0	FANNIE MAE	54,611	\$56,503	0.00%	4.26%	05/01/38
31379TDC5	FANNIE MAE	7,256	\$7,281	0.00%	3.38%	10/01/27
31380AQZ8	FANNIE MAE	19,989	\$20,423	0.00%	3.46%	08/01/27
31382UUW4	FANNIE MAE	16,347	\$16,509	0.00%	3.30%	12/01/28
31383S6Q8	FANNIE MAE	13,471	\$13,640	0.00%	3.50%	10/01/29
31384V7K2	FANNIE MAE	12,631	\$12,726	0.00%	2.96%	10/01/40
31384VYH9	FANNIE MAE	943	\$953	0.00%	4.26%	06/01/30
31384WAP5	FANNIE MAE	81	\$81	0.00%	2.96%	01/01/29
31385BBB0	FANNIE MAE	30,303	\$30,442	0.00%	3.52%	04/01/30
31385H7J5	FANNIE MAE	52,525	\$54,180	0.00%	3.58%	07/01/24
31385HFW7	FANNIE MAE	60,868	\$64,276	0.00%	4.04%	02/01/30
31385HJD5	FANNIE MAE	3,692	\$3,910	0.00%	5.01%	09/01/34
31385HJE3	FANNIE MAE	9,737	\$10,122	0.00%	4.28%	12/01/36
31385JFP8	FANNIE MAE	77,253	\$79,872	0.00%	3.70%	10/01/31
31385PHJ6	FANNIE MAE	27,865	\$28,256	0.00%	4.17%	04/01/25
31385REP1	FANNIE MAE	38,515	\$38,869	0.00%	3.25%	09/01/30
31385RXJ4	FANNIE MAE	21,834	\$22,540	0.00%	3.66%	11/01/26
31385WTD1	FANNIE MAE	45,935	\$48,675	0.00%	3.64%	11/01/32
31385WVC0	FANNIE MAE	10,437	\$10,613	0.00%	3.18%	09/01/27
31385WZU6	FANNIE MAE	16,936	\$17,778	0.00%	4.41%	04/01/40
31385XKU0	FANNIE MAE	58,616	\$60,226	0.00%	3.28%	07/01/33
31385XQE0	FANNIE MAE	6,772	\$7,014	0.00%	3.51%	05/01/33
31385XS99	FANNIE MAE	251,779	\$262,291	0.01%	3.35%	11/01/33
31385Y2D6	FANNIE MAE	58,433	\$59,981	0.00%	3.56%	06/01/40
31385Y2E4	FANNIE MAE	53,839	\$55,274	0.00%	2.96%	06/01/40
31385Y6D2	FANNIE MAE	32,011	\$31,771	0.00%	3.50%	11/01/30
31386C3G5	FANNIE MAE	3,558	\$3,536	0.00%	2.96%	08/01/40
31386FCG8	FANNIE MAE	28,433	\$27,985	0.00%	3.55%	01/01/31
31386MLW8	FANNIE MAE	23,624	\$23,317	0.00%	2.96%	12/01/40
31387TZT4	FANNIE MAE	36,911	\$36,995	0.00%	3.89%	01/01/30
31387YB36	FANNIE MAE	89,827	\$91,020	0.00%	3.26%	09/01/31
31388GPT2	FANNIE MAE	46,522	\$47,696	0.00%	3.38%	09/01/31
31388HAW9	FANNIE MAE	8,610	\$8,979	0.00%	3.50%	10/01/32
31388JK38	FANNIE MAE	22,131	\$22,689	0.00%	3.52%	09/01/31
31388JK61	FANNIE MAE	45,782	\$47,015	0.00%	3.41%	11/01/31
31388RDD6	FANNIE MAE	38,397	\$38,423	0.00%	2.77%	11/01/31
31389R4T0	FANNIE MAE	20,065	\$20,334	0.00%	4.13%	03/01/32



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3138A2CK3	FANNIE MAE	1,137,643	\$1,172,533	0.04%	4.00%	12/01/25
3138EGBF0	FANNIE MAE	1,365,698	\$1,431,320	0.05%	3.72%	09/01/35
3138EGMR2	FANNIE MAE	236,777	\$248,761	0.01%	4.26%	06/01/35
3138XP2F9	FANNIE MAE	57,876	\$59,931	0.00%	3.30%	02/01/44
31390R2U6	FANNIE MAE	53,925	\$55,888	0.00%	3.67%	11/01/32
31390S3K5	FANNIE MAE	16,786	\$17,508	0.00%	3.52%	05/01/32
31390WRA2	FANNIE MAE	122,685	\$126,188	0.00%	3.43%	09/01/33
31390WRV6	FANNIE MAE	40,937	\$42,110	0.00%	3.39%	09/01/33
31391LRW7	FANNIE MAE	16,409	\$17,138	0.00%	3.40%	03/01/33
31391Q3Y8	FANNIE MAE	23,742	\$24,195	0.00%	3.88%	11/01/32
31391S6L9	FANNIE MAE	21,632	\$22,805	0.00%	3.94%	11/01/32
31391SM64	FANNIE MAE	249	\$250	0.00%	5.17%	02/01/33
31391SSW1	FANNIE MAE	5,374	\$5,559	0.00%	3.31%	12/01/32
31391USA4	FANNIE MAE	1,396	\$1,468	0.00%	3.44%	01/01/33
31391VCB7	FANNIE MAE	95,123	\$97,146	0.00%	4.38%	08/01/32
31400FEQ6	FANNIE MAE	32,405	\$33,976	0.00%	3.57%	07/01/33
31400HFD0	FANNIE MAE	18,927	\$19,511	0.00%	3.39%	02/01/33
31400HFH1	FANNIE MAE	506	\$528	0.00%	3.82%	03/01/33
31401AJS7	FANNIE MAE	59,240	\$59,885	0.00%	2.98%	04/01/28
31401BG58	FANNIE MAE	14,714	\$15,480	0.00%	4.20%	04/01/33
31401BXT7	FANNIE MAE	51,390	\$52,281	0.00%	4.51%	04/01/33
31401BYD1	FANNIE MAE	22,905	\$23,383	0.00%	3.41%	03/01/33
31401GY24	FANNIE MAE	3,215	\$3,337	0.00%	3.47%	04/01/33
31401HGE6	FANNIE MAE	16,617	\$17,239	0.00%	4.43%	06/01/33
31402CXP2	FANNIE MAE	1,070	\$1,099	0.00%	3.54%	06/01/32
31402DHS2	FANNIE MAE	12,727	\$13,453	0.00%	3.83%	02/01/37
31402EMX3	FANNIE MAE	380	\$392	0.00%	3.43%	02/01/33
31402HZX2	FANNIE MAE	545	\$574	0.00%	3.50%	10/01/33
31402KUP7	FANNIE MAE	3,705	\$3,890	0.00%	3.64%	09/01/33
31402LGC0	FANNIE MAE	11,744	\$12,354	0.00%	3.41%	09/01/33
31402LPB2	FANNIE MAE	38,224	\$38,490	0.00%	2.76%	06/01/43
31402NYZ5	FANNIE MAE	22,993	\$23,749	0.00%	4.04%	06/01/33
31402QTK7	FANNIE MAE	34,229	\$35,111	0.00%	3.46%	11/01/34
31402QX48	FANNIE MAE	23,619	\$24,717	0.00%	3.34%	01/01/35
31402RH77	FANNIE MAE	27,026	\$27,222	0.00%	2.76%	10/01/44
31402T6W0	FANNIE MAE	32,480	\$34,150	0.00%	3.37%	08/01/33
31402VRV4	FANNIE MAE	62,078	\$64,565	0.00%	3.27%	09/01/33
31403AWT8	FANNIE MAE	12,495	\$13,015	0.00%	3.33%	10/01/33
31403AX83	FANNIE MAE	23,195	\$24,200	0.00%	3.45%	10/01/33
31403CL33	FANNIE MAE	25,064	\$25,899	0.00%	3.66%	10/01/33

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31403CNW7	FANNIE MAE	23,587	\$23,823	0.00%	3.77%	11/01/33
31403CY54	FANNIE MAE	28,281	\$29,553	0.00%	3.38%	09/01/35
31403CZ95	FANNIE MAE	122,636	\$127,777	0.00%	3.51%	09/01/35
31403DHM4	FANNIE MAE	278,154	\$290,522	0.01%	3.78%	03/01/35
31403DLF4	FANNIE MAE	64,835	\$67,231	0.00%	3.70%	05/01/36
31403DMB2	FANNIE MAE	122,681	\$128,485	0.00%	3.88%	05/01/36
31403GC42	FANNIE MAE	23,306	\$24,443	0.00%	3.33%	10/01/33
31403GCQ3	FANNIE MAE	11,754	\$11,904	0.00%	3.59%	09/01/33
31403GCV2	FANNIE MAE	25,521	\$26,860	0.00%	3.34%	09/01/33
31403HUF5	FANNIE MAE	29,632	\$31,080	0.00%	3.08%	11/01/33
31403UYK1	FANNIE MAE	5,335	\$5,513	0.00%	3.88%	11/01/33
31404B5Y4	FANNIE MAE	223,933	\$225,873	0.01%	3.77%	05/01/34
31404CF54	FANNIE MAE	1,793	\$1,883	0.00%	3.37%	03/01/34
31404ENZ5	FANNIE MAE	85,894	\$89,590	0.00%	3.67%	03/01/34
31404GL66	FANNIE MAE	26,074	\$26,688	0.00%	3.96%	03/01/34
31404GPL9	FANNIE MAE	143,703	\$150,793	0.00%	3.52%	05/01/34
31404GV40	FANNIE MAE	504	\$529	0.00%	3.47%	01/01/34
31404JLV5	FANNIE MAE	5,699	\$5,973	0.00%	3.57%	02/01/34
31404JS55	FANNIE MAE	968	\$1,020	0.00%	3.71%	03/01/34
31404QH7	FANNIE MAE	190,983	\$199,356	0.01%	4.09%	05/01/34
31404SLM5	FANNIE MAE	24,336	\$25,721	0.00%	4.29%	06/01/34
31404UQ60	FANNIE MAE	75,763	\$79,497	0.00%	4.19%	06/01/34
31404XE91	FANNIE MAE	92,430	\$96,647	0.00%	3.14%	08/01/34
31405BD99	FANNIE MAE	81,032	\$85,142	0.00%	4.07%	03/01/35
31405KZ20	FANNIE MAE	8,125	\$8,169	0.00%	3.19%	09/01/34
31405PRS1	FANNIE MAE	17,851	\$17,982	0.00%	2.76%	07/01/44
31405QDU9	FANNIE MAE	4,763	\$4,995	0.00%	3.73%	06/01/34
31405QDY1	FANNIE MAE	6,984	\$7,248	0.00%	4.10%	07/01/34
31405RYJ9	FANNIE MAE	10,834	\$11,389	0.00%	3.24%	11/01/34
31405TZV7	FANNIE MAE	11,991	\$12,386	0.00%	3.28%	08/01/34
31405VHD2	FANNIE MAE	212,978	\$219,952	0.01%	3.04%	07/01/34
31405WAC9	FANNIE MAE	17,930	\$18,422	0.00%	3.12%	06/01/34
31405WHV0	FANNIE MAE	65,138	\$68,930	0.00%	4.02%	10/01/34
31405XXY4	FANNIE MAE	5,913	\$6,089	0.00%	4.24%	12/01/34
31405YPX3	FANNIE MAE	21,331	\$21,487	0.00%	2.76%	09/01/44
31406A3K6	FANNIE MAE	90,104	\$94,204	0.00%	3.47%	12/01/34
31406AG30	FANNIE MAE	511	\$533	0.00%	3.55%	12/01/34
31406AZZ8	FANNIE MAE	1,195	\$1,210	0.00%	3.57%	08/01/34
31406BQQ6	FANNIE MAE	117,298	\$122,581	0.00%	3.57%	01/01/35
31406C6X1	FANNIE MAE	21,384	\$22,496	0.00%	4.11%	08/01/33

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31406DAF3	FANNIE MAE	5,116	\$5,154	0.00%	2.76%	10/01/44
31406DBS4	FANNIE MAE	236,285	\$249,330	0.01%	3.79%	01/01/35
31406DJH0	FANNIE MAE	31,207	\$32,257	0.00%	3.84%	11/01/34
31406DWS1	FANNIE MAE	207,893	\$218,078	0.01%	3.25%	10/01/34
31406GLR8	FANNIE MAE	6,074	\$6,038	0.00%	3.09%	02/01/35
31406GY52	FANNIE MAE	20,759	\$20,786	0.00%	3.49%	03/01/35
31406H3D7	FANNIE MAE	11,578	\$11,958	0.00%	3.90%	01/01/35
31406HKM8	FANNIE MAE	18,030	\$18,244	0.00%	3.72%	01/01/35
31406LZ68	FANNIE MAE	4,282	\$4,477	0.00%	3.31%	12/01/34
31406N6M1	FANNIE MAE	11,406	\$11,629	0.00%	3.20%	04/01/35
31406PKU2	FANNIE MAE	4,460	\$4,624	0.00%	3.42%	02/01/35
31406PP52	FANNIE MAE	86,778	\$88,733	0.00%	4.02%	04/01/35
31406REX9	FANNIE MAE	94,377	\$97,153	0.00%	3.15%	08/01/35
31406TWR8	FANNIE MAE	45,302	\$46,658	0.00%	3.54%	01/01/35
31406YCY4	FANNIE MAE	3,977	\$4,185	0.00%	4.34%	07/01/35
31407ANB3	FANNIE MAE	24,406	\$25,079	0.00%	3.45%	11/01/33
31407B2L2	FANNIE MAE	21,013	\$21,915	0.00%	3.31%	07/01/35
31407BZK8	FANNIE MAE	51,229	\$53,068	0.00%	3.78%	07/01/35
31407DNK7	FANNIE MAE	32,003	\$32,248	0.00%	3.30%	07/01/32
31407F6D7	FANNIE MAE	26,387	\$27,488	0.00%	3.70%	07/01/35
31407FUZ1	FANNIE MAE	26,918	\$28,264	0.00%	3.38%	08/01/35
31407FYD6	FANNIE MAE	109,084	\$114,345	0.00%	4.39%	06/01/35
31407MJ97	FANNIE MAE	7,105	\$7,295	0.00%	3.64%	08/01/35
31407PJH2	FANNIE MAE	17,340	\$18,004	0.00%	4.15%	10/01/35
31407WSS3	FANNIE MAE	24,139	\$24,977	0.00%	3.49%	09/01/35
31407WTA1	FANNIE MAE	34,517	\$35,755	0.00%	3.26%	09/01/35
31409A5J4	FANNIE MAE	452	\$466	0.00%	3.54%	03/01/36
31409D4M2	FANNIE MAE	17,979	\$19,003	0.00%	3.97%	04/01/36
31409DT86	FANNIE MAE	16,980	\$17,669	0.00%	4.05%	03/01/36
31409GRZ1	FANNIE MAE	77,524	\$78,022	0.00%	3.50%	12/01/36
31409JSM3	FANNIE MAE	229,245	\$240,947	0.01%	3.58%	05/01/36
31409VAS2	FANNIE MAE	403,967	\$425,791	0.01%	3.91%	02/01/36
31409VAU7	FANNIE MAE	1,918	\$1,979	0.00%	3.92%	02/01/36
31409VJ20	FANNIE MAE	73,959	\$77,404	0.00%	4.12%	07/01/36
31409XZZ5	FANNIE MAE	33,434	\$35,652	0.00%	3.77%	02/01/36
31410ECX4	FANNIE MAE	2,539	\$2,656	0.00%	3.70%	08/01/36
31410EFD5	FANNIE MAE	18,132	\$19,140	0.00%	3.63%	08/01/36
31410F3M5	FANNIE MAE	1,020	\$1,053	0.00%	3.51%	04/01/37
31410F3Y9	FANNIE MAE	37,826	\$39,122	0.00%	3.91%	06/01/36
31410F4H5	FANNIE MAE	25,943	\$27,221	0.00%	3.73%	03/01/37

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31410FZT5	FANNIE MAE	130,973	\$136,496	0.00%	3.64%	11/01/36
31410GBN2	FANNIE MAE	20,851	\$22,247	0.00%	3.48%	04/01/37
31410GDB6	FANNIE MAE	108,144	\$112,669	0.00%	3.85%	09/01/34
31410GE25	FANNIE MAE	28,631	\$29,936	0.00%	3.66%	04/01/37
31410GFX6	FANNIE MAE	58,864	\$61,728	0.00%	4.03%	06/01/35
31410GHC0	FANNIE MAE	2,941	\$3,100	0.00%	3.90%	09/01/35
31410GM42	FANNIE MAE	24,765	\$25,771	0.00%	3.34%	11/01/36
31410GME0	FANNIE MAE	3,040	\$3,202	0.00%	3.62%	09/01/37
31410GMZ3	FANNIE MAE	46,955	\$49,188	0.00%	3.84%	08/01/37
31410KD27	FANNIE MAE	183,665	\$190,583	0.01%	3.59%	05/01/34
31410KWD2	FANNIE MAE	48,147	\$51,043	0.00%	4.33%	07/01/38
31410PUN1	FANNIE MAE	3,269	\$3,415	0.00%	3.37%	09/01/36
31410QQY0	FANNIE MAE	57,986	\$60,942	0.00%	3.27%	10/01/36
31410SHZ3	FANNIE MAE	188,628	\$198,851	0.01%	4.25%	04/01/36
31410SXP7	FANNIE MAE	8,889	\$9,150	0.00%	3.87%	06/01/36
31411AK61	FANNIE MAE	19,291	\$19,437	0.00%	3.39%	11/01/36
31411FVW1	FANNIE MAE	77,621	\$81,155	0.00%	3.49%	09/01/37
31411FWL4	FANNIE MAE	45,369	\$47,404	0.00%	3.35%	10/01/37
31411HGN4	FANNIE MAE	138,656	\$145,430	0.00%	3.66%	03/01/37
31411SM94	FANNIE MAE	18,044	\$18,613	0.00%	3.28%	02/01/37
31411SNF9	FANNIE MAE	51,683	\$53,161	0.00%	3.22%	02/01/37
31411UL74	FANNIE MAE	3,468	\$3,546	0.00%	3.97%	04/01/37
31411UXU0	FANNIE MAE	8,722	\$9,229	0.00%	4.10%	04/01/37
31411VDR7	FANNIE MAE	116,821	\$121,926	0.00%	4.15%	06/01/37
31411YBZ5	FANNIE MAE	57,933	\$59,810	0.00%	4.19%	04/01/37
31411YDP5	FANNIE MAE	1,644	\$1,675	0.00%	4.23%	05/01/37
31412BTV4	FANNIE MAE	16,825	\$17,649	0.00%	4.58%	04/01/34
31412ECK0	FANNIE MAE	2,591,959	\$2,735,097	0.09%	3.94%	04/01/36
31412EU61	FANNIE MAE	13,285	\$13,466	0.00%	3.19%	05/01/37
31412SKX2	FANNIE MAE	14,469	\$14,933	0.00%	3.45%	03/01/38
31413DC70	FANNIE MAE	23,022	\$24,275	0.00%	3.82%	08/01/37
31413ESG1	FANNIE MAE	44,440	\$46,511	0.00%	4.15%	06/01/37
31413GK90	FANNIE MAE	21,834	\$22,640	0.00%	3.80%	08/01/37
31413JZE7	FANNIE MAE	11,460	\$11,928	0.00%	3.75%	09/01/37
31414BLA6	FANNIE MAE	272,134	\$285,805	0.01%	3.67%	01/01/38
31414C5R5	FANNIE MAE	29,241	\$30,017	0.00%	3.41%	04/01/38
31414CEJ3	FANNIE MAE	22,648	\$24,341	0.00%	5.00%	03/01/38
31414DDT0	FANNIE MAE	57,168	\$59,922	0.00%	4.24%	04/01/38
31414FS36	FANNIE MAE	129,809	\$134,998	0.00%	3.71%	09/01/38
31415CND5	FANNIE MAE	429,388	\$441,752	0.01%	4.50%	05/01/23

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31416B4E5	FANNIE MAE	6,440	\$6,742	0.00%	4.26%	05/01/37
31416BK49	FANNIE MAE	954,585	\$991,320	0.03%	3.30%	02/01/36
31416BLS5	FANNIE MAE	7,664	\$7,706	0.00%	3.85%	10/01/38
31416KDY1	FANNIE MAE	42,840	\$43,717	0.00%	4.50%	01/01/24
31417JBG4	FANNIE MAE	28,373	\$29,245	0.00%	3.34%	09/01/38
31418UW59	FANNIE MAE	384,681	\$395,867	0.01%	4.50%	06/01/25
31419AFS1	FANNIE MAE	1,032,748	\$1,081,292	0.04%	3.66%	11/01/36
31419CAG8	FANNIE MAE	761,562	\$779,441	0.03%	3.50%	10/01/25
31419DYC9	FANNIE MAE	89,794	\$93,460	0.00%	3.99%	08/01/40
30711XAB0	FANNIE MAE CONNECTICUT AVENUE SECURITIES	18,827,208	\$21,279,288	0.69%	7.74%	10/25/23
30711XAC8	FANNIE MAE CONNECTICUT AVENUE SECURITIES	2,259,412	\$2,263,797	0.07%	4.09%	01/25/24
30711XAF1	FANNIE MAE CONNECTICUT AVENUE SECURITIES	13,645,000	\$14,316,688	0.47%	5.09%	05/25/24
30711XAH7	FANNIE MAE CONNECTICUT AVENUE SECURITIES	1,361,108	\$1,413,843	0.05%	5.09%	05/25/24
30711XAK0	FANNIE MAE CONNECTICUT AVENUE SECURITIES	18,819,749	\$19,994,918	0.65%	5.49%	07/25/24
30711XAM6	FANNIE MAE CONNECTICUT AVENUE SECURITIES	13,866,921	\$14,530,338	0.47%	5.39%	07/25/24
30711XAP9	FANNIE MAE CONNECTICUT AVENUE SECURITIES	12,051,099	\$13,537,205	0.44%	7.39%	11/25/24
30711XAR5	FANNIE MAE CONNECTICUT AVENUE SECURITIES	5,710,346	\$6,377,567	0.21%	7.49%	11/25/24
30711XAT1	FANNIE MAE CONNECTICUT AVENUE SECURITIES	12,438,516	\$13,571,642	0.44%	6.79%	02/25/25
30711XAV6	FANNIE MAE CONNECTICUT AVENUE SECURITIES	6,570,348	\$7,035,613	0.23%	7.04%	02/25/25
30711XAX2	FANNIE MAE CONNECTICUT AVENUE SECURITIES	13,153,462	\$14,213,128	0.46%	6.49%	05/25/25
30711XAZ7	FANNIE MAE CONNECTICUT AVENUE SECURITIES	8,106,090	\$8,684,392	0.28%	6.49%	05/25/25
30711XBB9	FANNIE MAE CONNECTICUT AVENUE SECURITIES	11,909,874	\$13,280,916	0.43%	7.49%	07/25/25
30711XBD5	FANNIE MAE CONNECTICUT AVENUE SECURITIES	7,660,444	\$8,420,129	0.27%	7.49%	07/25/25
30711XBU7	FANNIE MAE CONNECTICUT AVENUE SECURITIES	9,400,924	\$10,885,225	0.36%	9.44%	08/25/28
30711XC28	FANNIE MAE CONNECTICUT AVENUE SECURITIES	6,436,927	\$6,435,503	0.21%	3.14%	08/25/30
30711XDA9	FANNIE MAE CONNECTICUT AVENUE SECURITIES	15,320,000	\$16,868,888	0.55%	6.74%	01/25/29
30711XEP5	FANNIE MAE CONNECTICUT AVENUE SECURITIES	6,805,000	\$7,316,953	0.24%	6.04%	07/25/29
3128M7DJ2	FEDERAL HOME LOAN MORTGAGE CORP	115,814	\$124,823	0.00%	5.00%	01/01/39
3128MMJQ7	FEDERAL HOME LOAN MORTGAGE CORP	12,017	\$12,259	0.00%	6.00%	06/01/23

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3128PLVF6	FEDERAL HOME LOAN MORTGAGE CORP	98,442	\$99,933	0.00%	5.00%	10/01/23
3128S5L51	FEDERAL HOME LOAN MORTGAGE CORP	1,212,655	\$1,280,252	0.04%	4.15%	06/01/37
31300LS55	FEDERAL HOME LOAN MORTGAGE CORP	478,394	\$503,043	0.02%	3.66%	10/01/36
31428XBU9	FEDEX CORP	3,900,000	\$3,955,006	0.13%	3.40%	01/14/22
DDD634639	FEDEX CORP	7,100,000	\$8,008,741	0.26%	.50%	04/09/20
DDD614454	FFRMT-FRANKLIN LOWER TIER FLOATING RATE FUND	1,893,663	\$16,474,870	0.54%	N/A	N/A
DDD614459	FFRMT-FRANKLIN MIDDLE TIER FLOATING RATE FUND	2,389,307	\$21,312,623	0.70%	N/A	N/A
DDD868700	FIELDWOOD ENERGY LLC	5,036,382	\$4,831,149	0.16%	FLOATER	04/11/22
DDD940677	FIRST EAGLE HOLDINGS INC	874,901	\$872,714	0.03%	FLOATER	12/01/24
337738AN8	FISERV INC	11,300,000	\$11,290,136	0.37%	2.70%	06/01/20
338422AQ1	FLAGSHIP CLO VIII LTD	6,385,000	\$6,376,316	0.21%	3.63%	01/16/26
338422AW8	FLAGSHIP CLO VIII LTD	2,000,000	\$1,966,960	0.06%	5.83%	01/16/26
33851FAC1	FLAGSTAR MORTGAGE TRUST 2018-6RR	9,180,915	\$9,312,449	0.30%	4.00%	10/25/48
30251GAU1	FMG RESOURCES AUGUST 2006 PTY LTD	2,900,000	\$2,914,500	0.10%	4.75%	05/15/22
DDD662339	FORESIGHT ENERGY LLC	1,207,844	\$1,185,499	0.04%	FLOATER	03/28/22
3137G0AL3	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	1,095,321	\$1,114,411	0.04%	4.69%	02/25/24
3137G0BK4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	2,133,182	\$2,311,739	0.08%	6.49%	08/25/24
3137G0BW8	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	7,612,013	\$8,260,895	0.27%	6.59%	08/25/24
3137G0CH0	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	12,060,000	\$13,356,032	0.44%	6.24%	09/25/24
3137G0CU1	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	8,325,740	\$9,156,604	0.30%	7.04%	10/25/24
3137G0DF3	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	3,820,952	\$4,239,227	0.14%	7.24%	10/25/24
3137G0FJ3	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	6,860,000	\$7,439,136	0.24%	5.74%	05/25/25
3137G0FW4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	18,171,000	\$19,725,641	0.64%	6.39%	12/25/27
3137G0GF0	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	4,070,433	\$4,126,094	0.13%	5.14%	03/25/28
3137G0GJ2	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	18,500,000	\$20,865,909	0.68%	7.19%	03/25/28
3137G0HF9	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	5,434,373	\$5,543,919	0.18%	5.29%	05/25/28
3137G0HT9	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	213,649	\$217,424	0.01%	5.39%	07/25/28
3137G0HW2	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	17,210,000	\$20,264,709	0.66%	8.04%	07/25/28
3137G0JF7	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	630,895	\$640,354	0.02%	5.24%	09/25/28

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3137G0JR1	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	762,485	\$766,536	0.03%	4.69%	10/25/28
3137G0JU4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	14,197,000	\$15,859,959	0.52%	7.14%	10/25/28
3137G0KB4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	751,338	\$762,474	0.02%	4.74%	11/25/28
3137G0KE8	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	9,640,000	\$11,241,097	0.37%	7.64%	11/25/28
3137G0KX6	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	250,000	\$252,289	0.01%	3.84%	03/25/29
3137G0UC1	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	7,426,581	\$7,424,433	0.24%	3.19%	09/25/30
3137G0AD1	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	7,064,279	\$7,720,920	0.25%	6.74%	11/25/23
3137G0AY5	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	14,350,000	\$15,508,713	0.51%	6.09%	04/25/24
3137G0DW6	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	15,503,947	\$16,591,073	0.54%	6.64%	01/25/25
3137G0EJ4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	13,066,052	\$13,775,512	0.45%	6.29%	03/25/25
3137G0ET2	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	7,799,648	\$7,884,296	0.26%	4.34%	10/25/27
3137G0EW5	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	4,500,000	\$4,936,269	0.16%	5.79%	10/25/27
3137G0FT1	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	4,227,831	\$4,281,825	0.14%	5.09%	12/25/27
3137G0GT0	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	4,502,259	\$4,611,159	0.15%	5.34%	04/25/28
3137G0GW3	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	6,970,000	\$8,040,060	0.26%	7.19%	04/25/28
3137G0NE5	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	15,764,156	\$16,972,380	0.55%	6.04%	08/25/29
3137G0QQ5	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	8,350,000	\$8,560,869	0.28%	4.99%	03/25/30
36321JAE4	GALAXY XVIII CLO LTD	6,500,000	\$6,466,785	0.21%	3.86%	07/15/31
36319XAC1	GALAXY XXV CLO LTD	2,000,000	\$1,975,740	0.06%	3.99%	10/25/31
36321LAA7	GALAXY XXVI CLO LTD	3,429,602	\$3,407,035	0.11%	3.85%	11/22/31
36321LAC3	GALAXY XXVI CLO LTD	2,100,000	\$2,081,394	0.07%	4.35%	11/22/31
36321LAG4	GALAXY XXVI CLO LTD	293,478	\$282,487	0.01%	5.70%	11/22/31
36320UAC4	GALAXY XXVII CLO LTD	1,500,000	\$1,477,200	0.05%	3.70%	05/16/31
36320UAJ9	GALAXY XXVII CLO LTD	250,000	\$239,272	0.01%	5.43%	05/16/31
36164QMS4	GE CAPITAL INTERNATIONAL FUNDING CO	2,000,000	\$1,975,748	0.06%	2.34%	11/15/20
36159XAH3	GE COMMERCIAL MORTGAGE CORP TRUST	858,348	\$802,521	0.03%	5.44%	12/10/49
DDD684994	GENERAL NUTRITION CTRS INC	779,343	\$755,378	0.02%	FLOATER	03/04/21
98417EAK6	GLENCORE FINANCE CANADA	3,500,000	\$3,639,961	0.12%	4.95%	11/15/21
378272AP3	GLENCORE FUNDING LLC	2,200,000	\$2,167,531	0.07%	3.00%	10/27/22
DDD945654	GLOBAL TEL*LINK CORP	257,935	\$256,967	0.01%	FLOATER	11/29/25

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38141GVQ4	GOLDMAN SACHS GROUP INC	23,000,000	\$23,244,785	0.76%	3.81%	09/15/20
38141GVU5	GOLDMAN SACHS GROUP INC	12,000,000	\$11,954,729	0.39%	2.63%	04/25/21
38145GAG5	GOLDMAN SACHS GROUP INC	4,000,000	\$3,940,903	0.13%	2.35%	11/15/21
DDD692388	GOLDMAN SACHS GROUP INC/THE	11,000,000	\$83,893	0.00%	1.00%	06/20/24
DDD691059	GOLDMAN SACHS INTERNATIONAL	4,300,000	-\$2,153	0.00%	N/A	09/20/19
DDD692348	GOLDMAN SACHS INTERNATIONAL	8,600,000	-\$48,786	0.00%	N/A	09/20/19
36202K5J0	GOVT NATL MORTG ASSN	8,495	\$8,766	0.00%	3.75%	08/20/26
36202K6G5	GOVT NATL MORTG ASSN	1,918	\$1,980	0.00%	3.75%	09/20/26
36202KZN8	GOVT NATL MORTG ASSN	6,462	\$6,485	0.00%	2.63%	04/20/26
DDD940858	GRAY TELEVISION INC	377,814	\$374,213	0.01%	FLOATER	01/02/26
DDD662585	GREEKTOWN HOLDINGS LLC	3,133,446	\$3,133,446	0.10%	FLOATER	04/25/24
395383AF9	GREENPOINT MANUFACTURED HOUSING	460,520	\$487,260	0.02%	8.30%	10/15/26
DDD657991	GRIFOLS WORLDWIDE OPERATIONS USA INC	1,427,788	\$1,420,012	0.05%	FLOATER	01/31/25
36242DR88	GSAA HOME EQUITY TRUST	2,712,663	\$2,741,912	0.09%	3.43%	02/25/35
36242D3W1	GSAA HOME EQUITY TRUST 2005-6	105,816	\$105,901	0.00%	2.86%	06/25/35
362341BR9	GSAMP TRUST	211,100	\$211,631	0.01%	3.49%	06/25/35
36242DUL5	GSR MORTGAGE LOAN TRUST	271,280	\$271,794	0.01%	4.81%	01/25/35
40537Q118	HALCON RESOURCES CORP	8,753	\$87	0.00%	N/A	09/09/20
BYVBXW2	HALCON RESOURCES CORP	98,168	\$132,526	0.00%	N/A	N/A
40538TAC7	HALCYON LOAN ADVISORS FUNDING 2018-1 LTD	5,000,000	\$4,940,600	0.16%	4.56%	07/21/31
DDD683121	HARBOR FREIGHT TOOLS USA INC	3,489,458	\$3,416,762	0.11%	FLOATER	08/19/23
41154XAE5	HARBOR PARK CLO LTD	1,710,526	\$1,701,511	0.06%	4.24%	01/20/31
41154XAG0	HARBOR PARK CLO LTD	466,667	\$456,913	0.01%	4.54%	01/20/31
DDD877858	HARSCO CORP	133,198	\$132,906	0.00%	FLOATER	12/10/24
41754WAS0	HARVEST OPERATIONS CORP	1,900,000	\$1,989,996	0.06%	4.20%	06/01/23
42086QAC5	HAYFIN KINGSLAND IX LTD	5,200,000	\$5,198,076	0.17%	4.56%	04/28/31
DDD871897	HCA INC	1,319,483	\$1,319,277	0.04%	FLOATER	03/18/23
40437LAE2	HPS LOAN MANAGEMENT 13-2018 LTD	1,400,000	\$1,390,158	0.05%	3.89%	10/15/30
40437LAJ1	HPS LOAN MANAGEMENT 13-2018 LTD	500,000	\$485,500	0.02%	4.59%	10/15/30
DDD692330	HSBC BANK PLC	187,300,000	\$2,672,879	0.09%	N/A	09/18/21
404280AV1	HSBC HOLDINGS PLC	3,300,000	\$3,329,353	0.11%	3.40%	03/08/21
BD0QRN0	HSBC HOLDINGS PLC	14,500,000	\$14,510,295	0.47%	2.95%	05/25/21
457756500	IFT MONEY MARKET PORTFOLIO	100,046,099	\$100,046,099	3.26%	N/A	N/A
45254TQS6	IMPAC SECURED ASSETS CORP SERIES 2004-4	233,024	\$234,417	0.01%	3.25%	02/25/35
453140AD7	IMPERIAL BRANDS FINANCE PLC	6,000,000	\$5,986,839	0.20%	2.95%	07/21/20
DDD692313	INDONESIA REPUBLIC OF	5,225,000	-\$8,563	0.00%	1.00%	06/20/24
45580KAC2	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD NEW YO	5,400,000	\$5,409,720	0.18%	3.23%	11/13/19



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45580KAJ7	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD NEW YO	9,400,000	\$9,316,810	0.30%	2.96%	11/08/22
45656TBM9	INDUSTRY CALIF PUB FACS AUTH TAX ALLOC REV	5,900,000	\$5,923,187	0.19%	3.39%	01/01/20
DDD668171	INTERNATIONAL SEAWAYS OPERATING CORP	681,648	\$689,317	0.02%	FLOATER	06/22/22
46138G508	INVESCO SENIOR LOAN ETF	1,550,000	\$35,092,000	1.14%	N/A	N/A
46187BAA1	INVITATION HOMES 2017-SFR2 TRUST	13,748,473	\$13,709,442	0.45%	3.33%	12/17/36
46187VAA7	INVITATION HOMES 2018-SFR3 TRUST	11,367,042	\$11,364,787	0.37%	3.48%	07/17/37
46187XAA3	INVITATION HOMES 2018-SFR4 TRUST	9,381,079	\$9,452,798	0.31%	3.58%	01/17/38
DDD673955	IQVIA INC	3,550,215	\$3,540,896	0.12%	FLOATER	01/20/25
DDD690614	ITALY GOVERNMENT INTERNATIONAL BOND	4,100,000	-\$133,564	0.00%	1.00%	06/20/23
DDD690615	ITALY GOVERNMENT INTERNATIONAL BOND	-4,100,000	\$14,596	0.00%	1.00%	06/20/23
46849LSP7	JACKSON NATIONAL LIFE GLOBAL FUNDING	7,600,000	\$7,524,654	0.25%	2.25%	04/29/21
46849LTE1	JACKSON NATIONAL LIFE GLOBAL FUNDING	12,000,000	\$12,171,115	0.40%	3.30%	02/01/22
DDD658774	JBS USA LUX SA	6,734,603	\$6,697,563	0.22%	FLOATER	10/30/22
DDD669206	JO-ANN STORES INC	1,966,259	\$1,955,198	0.06%	FLOATER	10/23/23
DDD673330	JPMORGAN CHASE BANK NA	25,200,000	\$78,100	0.00%	N/A	08/31/24
DDD691695	JPMORGAN CHASE BANK NA	6,000,000	\$287,915	0.01%	N/A	09/20/19
46625HRT9	JPMORGAN CHASE & CO	2,600,000	\$2,582,265	0.08%	2.40%	06/07/21
48127HAA7	JPMORGAN CHASE & CO	21,400,000	\$21,341,115	0.70%	2.20%	10/22/19
SL6J3GD4	JPMORGAN CHASE & CO	7,916,500	-\$137,987	0.00%	N/A	04/09/20
466247BT9	JP MORGAN MORTGAGE TRUST	60,849	\$62,807	0.00%	4.92%	02/25/34
48203RAH7	JUNIPER NETWORKS INC	500,000	\$502,079	0.02%	3.30%	06/15/20
BD3F7Q7	K2016470219 SA LTD	962,547	\$1,203	0.00%	N/A	12/31/22
DDD800985	K2016470219 SA LTD	12,326,925	\$8,539	0.00%	N/A	N/A
DDD800988	K2016470219 SA LTD	1,226,701	\$849	0.00%	N/A	N/A
BD89C36	K2016470260 SA LTD	206,330	\$8,253	0.00%	N/A	12/31/22
DDD666578	KAR AUCTION SERVICES INC	697,930	\$695,307	0.02%	FLOATER	03/09/23
49456BAE1	KINDER MORGAN INC	4,500,000	\$4,505,115	0.15%	3.05%	12/01/19
49456BAM3	KINDER MORGAN INC	9,300,000	\$9,327,044	0.30%	3.15%	01/15/23
500630CU0	KOREA DEVELOPMENT BANK	6,500,000	\$6,627,075	0.22%	3.38%	03/12/23
5006EPAJ0	KOREA EAST-WEST POWER CO LTD	3,300,000	\$3,410,170	0.11%	3.88%	07/19/23
50076QAZ9	KRAFT HEINZ FOODS CO	10,000,000	\$10,116,943	0.33%	3.50%	06/06/22
50077LAJ5	KRAFT HEINZ FOODS CO	5,700,000	\$5,758,502	0.19%	3.50%	07/15/22
50077LAS5	KRAFT HEINZ FOODS CO	10,700,000	\$11,018,622	0.36%	4.00%	06/15/23
501044DB4	KROGER CO	7,500,000	\$7,466,061	0.24%	2.60%	02/01/21
DDD875812	LAS VEGAS SANDS LLC	990,000	\$973,912	0.03%	FLOATER	03/27/25
50200FAE9	LCM 26 LTD	4,500,000	\$4,404,735	0.14%	4.16%	01/20/31
50200FAG4	LCM 26 LTD	2,000,000	\$1,931,760	0.06%	4.56%	01/20/31

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50181GBE9	LCM XVI LP	1,083,333	\$1,076,843	0.04%	3.97%	10/15/31
50181GBG4	LCM XVI LP	1,756,602	\$1,755,091	0.06%	4.54%	10/15/31
50184NAM4	LCM XV LP	1,250,000	\$1,248,312	0.04%	4.00%	07/20/30
52111PAB7	LCM XXIII LTD	1,000,000	\$1,000,800	0.03%	4.61%	10/20/29
50189GAG7	LCM XXII LTD	5,000,000	\$4,911,950	0.16%	3.95%	10/20/28
50189PAC6	LCM XXV LTD	274,000	\$273,268	0.01%	3.97%	07/20/30
DDD944988	LEGALZOOM.COM INC	231,854	\$232,144	0.01%	FLOATER	11/21/24
525221CB1	LEHMAN XS TRUST	436,277	\$430,723	0.01%	3.05%	10/25/35
DDD928514	LENDING CLUB 4991	15,911,860	\$15,411,056	0.50%	16.23%	03/06/23
DDD687077	LIONS GATE ENTERTAINMENT CORP	148,474	\$146,804	0.00%	FLOATER	03/22/23
542798AE3	LONG POINT PARK CLO LTD	2,400,000	\$2,350,680	0.08%	4.15%	01/17/30
542798AG8	LONG POINT PARK CLO LTD	1,000,000	\$961,360	0.03%	4.47%	01/17/30
55445RAQ0	MACH ONE ULC	451,427	\$447,318	0.01%	5.45%	05/28/40
55660AAF9	MADISON AVENUE MANUFACTURED HOUSING CONTRACT TRUST	47,889	\$48,125	0.00%	5.74%	03/25/32
55818RBA3	MADISON PARK FUNDING XIV LTD	1,000,000	\$997,900	0.03%	4.46%	10/22/30
55818RBC9	MADISON PARK FUNDING XIV LTD	375,000	\$373,770	0.01%	4.96%	10/22/30
55820TAC2	MADISON PARK FUNDING XXIII LTD	4,000,000	\$3,995,800	0.13%	4.46%	07/27/30
55820TAE8	MADISON PARK FUNDING XXIII LTD	1,300,000	\$1,299,220	0.04%	5.11%	07/27/30
55820CAE5	MADISON PARK FUNDING XXIX LTD	7,945,455	\$7,887,135	0.26%	4.23%	10/18/30
55820CAG0	MADISON PARK FUNDING XXIX LTD	4,000,000	\$3,989,040	0.13%	4.53%	10/18/30
55820CAJ4	MADISON PARK FUNDING XXIX LTD	995,968	\$979,783	0.03%	4.98%	10/18/30
55820CAL9	MADISON PARK FUNDING XXIX LTD	800,000	\$768,480	0.03%	5.78%	10/18/30
55821AAE8	MADISON PARK FUNDING XXVIII LTD	2,000,000	\$1,985,700	0.06%	4.28%	07/15/30
55821AAJ7	MADISON PARK FUNDING XXVIII LTD	500,000	\$478,220	0.02%	5.38%	07/15/30
55820YAB3	MADISON PARK FUNDING XXVII LTD	3,061,000	\$2,987,076	0.10%	3.89%	04/20/30
55819YAA8	MADISON PARK FUNDING XXVI LTD	2,400,000	\$2,393,976	0.08%	3.95%	07/29/30
55819DAE6	MADISON PARK FUNDING XXXI LTD	2,250,000	\$2,238,390	0.07%	4.28%	01/23/31
55819DAG1	MADISON PARK FUNDING XXXI LTD	3,000,000	\$2,985,030	0.10%	4.48%	01/23/31
55819DAJ5	MADISON PARK FUNDING XXXI LTD	650,000	\$638,592	0.02%	4.93%	01/23/31
55954LAC7	MAGNETITE XIV-R LTD	11,000,000	\$10,905,070	0.36%	3.90%	10/18/31
395383BH4	MANUFACTURED HOUSING CONTRACT TRUST PTC	3,808,440	\$3,786,444	0.12%	3.94%	04/20/32
571903AN3	MARRIOTT INTERNATIONAL INC	10,000,000	\$9,988,485	0.33%	2.88%	03/01/21
571748BE1	MARSH & MCLENNAN COS INC	3,400,000	\$3,446,571	0.11%	3.50%	12/29/20
576434CF9	MASTR ALTERNATIVE LOAN TRUST	13,390	\$13,896	0.00%	5.00%	06/25/23
576434GE8	MASTR ALTERNATIVE LOAN TRUST 2003-6	23,908	\$23,909	0.00%	5.00%	08/25/20
576434WW0	MASTR ALTERNATIVE LOAN TRUST 2004-11 2A1	59,322	\$59,446	0.00%	5.44%	11/25/19
576434QB3	MASTR ALTERNATIVE LOAN TRUST 2004-4	651	\$651	0.00%	5.50%	04/25/19
DDD687076	MEDIACOM ILLINOIS LLC	4,486,244	\$4,435,774	0.14%	FLOATER	02/15/24

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589929F94	MERRILL LYNCH MORTGAGE INVESTORS TRUST	279,422	\$276,109	0.01%	3.23%	03/25/28
59020UZ65	MERRILL LYNCH MORTGAGE INVESTORS TRUST	2,252,539	\$2,168,438	0.07%	2.70%	02/25/36
59217GAQ2	METROPOLITAN LIFE GLOBAL FUNDING I	5,900,000	\$6,083,652	0.20%	3.88%	04/11/22
59217GCS6	METROPOLITAN LIFE GLOBAL FUNDING I	8,400,000	\$8,530,130	0.28%	3.38%	01/11/22
552953BY6	MGM RESORTS INTERNATIONAL	3,500,000	\$3,679,375	0.12%	6.75%	10/01/20
59980CAA1	MILL CITY MORTGAGE LOAN TRUST 2017-3	7,687,133	\$7,599,869	0.25%	2.75%	01/25/61
59980VAA9	MILL CITY MORTGAGE LOAN TRUST 2018-1	14,049,346	\$14,087,230	0.46%	3.25%	05/25/62
59980YAB1	MILL CITY MORTGAGE LOAN TRUST 2018-4	9,680,000	\$9,798,283	0.32%	3.50%	04/25/66
59980TAA4	MILL CITY MORTGAGE TRUST	7,313,059	\$7,266,242	0.24%	2.50%	04/25/57
DDD868744	MKS INSTRUMENTS INC	112,434	\$112,469	0.00%	FLOATER	04/29/23
DDD955622	MKS INSTRUMENTS INC	428,536	\$428,625	0.01%	FLOATER	02/01/26
589929Y36	MLCC MORTGAGE INVESTORS INC	531,364	\$531,202	0.02%	3.11%	10/25/28
61747YDW2	MORGAN STANLEY	4,000,000	\$3,996,411	0.13%	2.65%	01/27/20
61747YDX0	MORGAN STANLEY	22,400,000	\$22,547,757	0.74%	3.90%	01/27/20
61761JB32	MORGAN STANLEY	6,600,000	\$6,607,030	0.22%	2.80%	06/16/20
DDD692389	MORGAN STANLEY	11,000,000	\$169,095	0.01%	1.00%	06/20/24
61744CLV6	MORGAN STANLEY ABS CAPITAL I INC TRUST	66,346	\$66,406	0.00%	3.22%	01/25/35
617458AG9	MORGAN STANLEY CAPITAL I TRUST 2011-C1	3,564,136	\$3,654,465	0.12%	5.03%	09/15/47
62432MAA7	MOUNTAIN VIEW CLO XIV LTD	4,500,000	\$4,500,000	0.15%	N/A	04/15/29
DDD931149	MPL SEGREGATED SETTLED CASH	2,453,901	\$2,453,901	0.08%	N/A	02/20/49
DDD691338	NABORS INDUSTRIES INC	-2,375,000	\$88,142	0.00%	1.00%	12/20/21
DDD691339	NABORS INDUSTRIES INC	2,375,000	-\$318,368	-0.01%	1.00%	12/20/23
DDD691388	NABORS INDUSTRIES INC	1,185,000	-\$158,848	-0.01%	1.00%	12/20/23
DDD691389	NABORS INDUSTRIES INC	-1,185,000	\$43,978	0.00%	1.00%	12/20/21
DDD691496	NABORS INDUSTRIES INC	-1,590,000	\$59,009	0.00%	1.00%	12/20/21
DDD691497	NABORS INDUSTRIES INC	1,590,000	-\$213,139	-0.01%	1.00%	12/20/23
63938CAA6	NAVIENT CORP	2,000,000	\$2,032,500	0.07%	5.00%	10/26/20
78442FEJ3	NAVIENT CORP	1,150,000	\$1,198,875	0.04%	8.00%	03/25/20
DDD684845	NAVIENT CORP	-300,000	-\$13,125	0.00%	5.00%	03/20/20
DDD684846	NAVIENT CORP	-850,000	-\$37,189	0.00%	5.00%	03/20/20
DDD606742	NAVIOS MARITIME MIDSTREAM PARTNERS LP	1,191,057	\$1,109,668	0.04%	FLOATER	06/18/20
DDD661494	NAVIOS MARITIME PARTNERS LP	2,025,003	\$2,015,722	0.07%	FLOATER	09/14/20
63946CAD0	NBCUNIVERSAL ENTERPRISE INC	10,000,000	\$9,997,418	0.33%	1.97%	04/15/19
64128QAS4	NEUBERGER BERMAN CLO XVIII LTD	2,295,000	\$2,297,639	0.07%	4.16%	10/21/30
64128QAW5	NEUBERGER BERMAN CLO XVIII LTD	250,000	\$243,430	0.01%	4.91%	10/21/30

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64131TAE4	NEUBERGER BERMAN CLO XVI-S LTD	400,000	\$394,152	0.01%	4.04%	01/15/28
64131TAG9	NEUBERGER BERMAN CLO XVI-S LTD	400,000	\$386,676	0.01%	4.39%	01/15/28
64131BAG8	NEUBERGER BERMAN CLO XXII LTD	1,400,000	\$1,390,942	0.05%	4.17%	10/17/30
64131BAH6	NEUBERGER BERMAN CLO XXII LTD	900,000	\$889,317	0.03%	4.42%	10/17/30
64131QAC4	NEUBERGER BERMAN LOAN ADVISERS CLO 26 LTD	1,078,945	\$1,059,955	0.03%	4.28%	10/18/30
64131WAG2	NEUBERGER BERMAN LOAN ADVISERS CLO 27 LTD	500,000	\$475,255	0.02%	4.49%	01/15/30
64132DAC2	NEUBERGER BERMAN LOAN ADVISERS CLO 32 LTD	4,800,000	\$4,795,584	0.16%	N/A	01/19/32
64132DAE8	NEUBERGER BERMAN LOAN ADVISERS CLO 32 LTD	6,000,000	\$6,017,880	0.20%	N/A	01/19/32
65023PAG5	NEWARK BSL CLO 2 LTD	583,989	\$584,216	0.02%	5.12%	07/25/30
DDD540331	NEWPAGE CORP	500,000	\$0	0.00%	N/A	N/A
64952WBT9	NEW YORK LIFE GLOBAL FUNDING	6,400,000	\$6,393,236	0.21%	2.15%	06/18/19
649603AH0	NEW YORK MORTGAGE TRUST	220,615	\$205,008	0.01%	3.16%	02/25/36
B62L3V4	NOTA DO TESOURO NACIONAL NTN	2,350	\$626,572	0.02%	10.00%	01/01/21
DDD686880	NRG ENERGY INC	2,100,698	\$2,080,840	0.07%	FLOATER	06/30/23
62951CAP7	NZCG FUNDING LTD	6,600,000	\$6,494,136	0.21%	4.20%	02/26/31
67087MAA4	OBP DEPOSITOR LLC TRUST	5,834,000	\$5,906,520	0.19%	4.65%	07/15/45
67112FAD2	OBX 2018-1 TRUST	3,774,488	\$3,756,371	0.12%	3.14%	06/25/57
67576FAJ8	OCTAGON INVESTMENT PARTNERS 18- R LTD	1,000,000	\$949,970	0.03%	5.48%	04/16/31
67590YAN0	OCTAGON INVESTMENT PARTNERS 26 LTD	1,600,000	\$1,592,080	0.05%	4.14%	07/15/30
67590YAQ3	OCTAGON INVESTMENT PARTNERS 26 LTD	2,000,000	\$1,976,720	0.06%	4.39%	07/15/30
67591EAS2	OCTAGON INVESTMENT PARTNERS 28 LTD	4,000,000	\$4,009,000	0.13%	4.23%	10/24/30
67591EAU7	OCTAGON INVESTMENT PARTNERS 28 LTD	1,186,282	\$1,187,658	0.04%	4.58%	10/24/30
67575XAE1	OCTAGON INVESTMENT PARTNERS 31 LLC	280,761	\$280,907	0.01%	5.16%	07/20/30
67591TAC4	OCTAGON INVESTMENT PARTNERS 35 LTD	2,000,000	\$1,983,280	0.06%	3.86%	01/20/31
67591VAE5	OCTAGON INVESTMENT PARTNERS 37 LTD	1,000,000	\$987,480	0.03%	4.35%	07/25/30
67590BAU4	OCTAGON INVESTMENT PARTNERS XVI LTD	4,000,000	\$3,954,160	0.13%	4.37%	07/17/30
67590WCL6	OCTAGON INVESTMENT PARTNERS XXIII LTD	250,000	\$247,240	0.01%	4.64%	07/15/27
67590WCN2	OCTAGON INVESTMENT PARTNERS XXIII LTD	300,000	\$291,630	0.01%	5.34%	07/15/27
67590NAL8	OCTAGON INVESTMENT PARTNERS XX LTD	2,595,817	\$2,599,322	0.08%	3.83%	08/12/26
67590RAY1	OCTAGON LOAN FUNDING LTD	3,300,000	\$3,282,642	0.11%	3.86%	11/18/31
DDD875391	ON SEMICONDUCTOR CORP	3,234,378	\$3,206,657	0.10%	FLOATER	03/31/23
VMGNEUR	OTC SECURITIZED MARGIN CASH - EUR	-412,927	-\$463,284	-0.02%	N/A	02/20/49

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VMGNUSD	OTC SECURITIZED MARGIN CASH - USD	93,115	\$93,115	0.00%	N/A	02/20/49
DDD681018	OXBOW CARBON LLC	1,242,000	\$1,235,790	0.04%	FLOATER	01/04/22
DDD681041	OXBOW CARBON LLC	562,500	\$564,609	0.02%	FLOATER	01/04/23
70914PG55	PENNSYLVANIA ST	6,500,000	\$6,673,355	0.22%	5.00%	01/15/20
04021LAA8	PETSMART INC	4,600,000	\$3,450,000	0.11%	7.13%	03/15/23
693320AR4	PHH CORP	1,800,000	\$1,813,500	0.06%	7.38%	09/01/19
DDD631900	PHH CORP	-1,800,000	-\$41,337	0.00%	5.00%	09/20/19
69353RFC7	PNC BANK NA	10,600,000	\$10,534,999	0.34%	2.00%	05/19/20
DDD685934	POST HOLDINGS INC	1,426,158	\$1,417,245	0.05%	FLOATER	05/24/24
741531FA0	PRICOA GLOBAL FUNDING I	7,200,000	\$7,378,431	0.24%	3.45%	09/01/23
74153WCG2	PRICOA GLOBAL FUNDING I	5,600,000	\$5,578,936	0.18%	2.55%	11/24/20
742718EQ8	PROCTER & GAMBLE CO	3,200,000	\$3,143,520	0.10%	1.70%	11/03/21
74332MAA3	PROGRESS RESIDENTIAL 2015-SFR2 TRUST	862,476	\$856,992	0.03%	2.74%	06/12/32
74333JAA9	PROGRESS RESIDENTIAL 2017-SFR1 TRUST	408,687	\$405,561	0.01%	2.77%	08/17/34
74332UAA5	PROGRESS RESIDENTIAL 2018-SFR2 TRUST	2,967,000	\$3,018,068	0.10%	3.71%	08/17/35
74368CAF1	PROTECTIVE LIFE GLOBAL FUNDING	7,000,000	\$6,964,179	0.23%	2.26%	04/08/20
69362BBB7	PSEG POWER LLC	7,700,000	\$7,668,322	0.25%	3.00%	06/15/21
7609855V9	RAAC	339,168	\$333,067	0.01%	3.19%	03/25/34
74983DAS6	RACE POINT X CLO LTD	700,000	\$691,621	0.02%	4.42%	07/25/31
750496AA9	RADNOR RE 2018-1 LTD	5,790,000	\$5,780,957	0.19%	3.89%	03/25/28
7591EPAK6	REGIONS FINANCIAL CORP	9,300,000	\$9,375,308	0.31%	3.20%	02/08/21
75959V104	REMINGTON OUTDOOR CO INC	72,043	\$70,241	0.00%	N/A	N/A
DDD914325	REMINGTON OUTDOOR CO INC	6,782	\$0	0.00%	N/A	N/A
DDD688743	REPUBLIC OF ARGENTINA	1,135,000	-\$106,848	0.00%	5.00%	06/20/23
DDD690745	REPUBLIC OF ARGENTINA	1,950,000	-\$183,573	-0.01%	5.00%	06/20/23
DDD691147	REPUBLIC OF ARGENTINA	2,000,000	-\$203,442	-0.01%	5.00%	12/20/23
DDD692315	REPUBLIC OF COLOMBIA	5,225,000	-\$21,624	0.00%	1.00%	06/20/24
76964R104	RIVIERA RESOURCES INC	2,964	\$41,466	0.00%	N/A	N/A
769755109	ROAN RESOURCES INC	2,964	\$18,110	0.00%	N/A	N/A
780082AC7	ROYAL BANK OF CANADA	6,300,000	\$6,258,324	0.20%	2.10%	10/14/21
785592AE6	SABINE PASS LIQUEFACTION LLC	10,400,000	\$10,809,292	0.35%	5.63%	02/01/21
79970YAB1	SANCHEZ ENERGY CORP	1,900,000	\$270,750	0.01%	7.75%	06/15/21
798170AD8	SAN JOSE CA REDEV AGY SUCCESSOR AGY TAX ALLOCATI	1,595,000	\$1,594,409	0.05%	2.48%	08/01/21
798170AE6	SAN JOSE CA REDEV AGY SUCCESSOR AGY TAX ALLOCATI	5,320,000	\$5,333,512	0.17%	2.63%	08/01/22
801056AA0	SANMINA CORP	6,500,000	\$6,516,250	0.21%	4.38%	06/01/19
DDD643159	SANMINA CORP	-6,500,000	-\$70,729	0.00%	5.00%	06/20/19
81746RAD1	SEQUOIA MORTGAGE TRUST 2016-2	14,462,527	\$14,503,116	0.47%	3.50%	08/25/46
81783TAA7	SEVEN AND SEVEN LTD	200,000	\$199,247	0.01%	3.68%	09/11/19

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
82938BAB6	SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD	7,400,000	\$7,366,959	0.24%	2.50%	04/28/20
82938NAE4	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD	5,100,000	\$5,109,021	0.17%	2.38%	04/12/20
DDD646143	SMART & FINAL STORES LLC	1,217,454	\$1,166,726	0.04%	FLOATER	11/15/22
842587CS4	SOUTHERN CO/THE	6,500,000	\$6,427,364	0.21%	2.35%	07/01/21
852061AQ3	SPRINT COMMUNICATIONS INC	2,000,000	\$2,057,500	0.07%	7.00%	03/01/20
85208NAA8	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SP	1,562,500	\$1,565,937	0.05%	3.36%	03/20/23
853254BJ8	STANDARD CHARTERED PLC	7,800,000	\$7,837,128	0.26%	3.89%	03/15/24
857004AB1	STATE GRID OVERSEAS INVESTMENT 2014 LTD	2,200,000	\$2,200,044	0.07%	2.75%	05/07/19
857006AE0	STATE GRID OVERSEAS INVESTMENT 2016 LTD	9,400,000	\$9,322,450	0.30%	2.75%	05/04/22
863579AP3	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST	1,623,013	\$1,641,172	0.05%	4.60%	09/25/34
86359LEV7	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST	1,403,823	\$1,356,206	0.04%	3.18%	02/19/35
86765LAJ6	SUNOCO LP / SUNOCO FINANCE CORP	4,500,000	\$4,582,800	0.15%	4.88%	01/15/23
86787EBA4	SUNTRUST BANK/ATLANTA GA	5,000,000	\$5,054,049	0.16%	3.53%	10/26/21
871503AH1	SYMANTEC CORP	3,000,000	\$3,046,527	0.10%	4.20%	09/15/20
DDD871636	SYNEOS HEALTH INC	3,067,267	\$3,051,072	0.10%	FLOATER	08/01/24
87422VAB4	TALEN ENERGY SUPPLY LLC	4,400,000	\$4,752,000	0.16%	9.50%	07/15/22
87231BAG8	TCI-FLATIRON CLO 2017-1 LTD	500,000	\$480,305	0.02%	4.53%	11/17/30
878237AG1	TECH DATA CORP	800,000	\$805,836	0.03%	3.70%	02/15/22
B5LPJZ6	TELEFONICA EMISIONES SA	10,400,000	\$10,635,144	0.35%	5.13%	04/27/20
BYVW1D2	TENCENT HOLDINGS LTD	8,000,000	\$7,967,480	0.26%	2.99%	01/19/23
8827234D8	TEXAS ST	2,685,000	\$2,867,016	0.09%	5.00%	04/01/21
DDD939685	THOR INDUSTRIES INC	2,462,472	\$2,359,327	0.08%	FLOATER	02/01/26
885220FS7	THORNBURG MORTGAGE SECURITIES TRUST	761,552	\$752,109	0.02%	3.23%	09/25/44
885220HB2	THORNBURG MORTGAGE SECURITIES TRUST	218,587	\$221,249	0.01%	4.53%	04/25/45
DDD658328	TI GROUP AUTOMOTIVE SYSTEMS LLC	1,211,535	\$1,195,876	0.04%	FLOATER	06/30/22
887317AT2	TIME WARNER INC	8,500,000	\$8,488,629	0.28%	2.10%	06/01/19
87264AAR6	T-MOBILE USA INC	1,800,000	\$1,824,750	0.06%	4.00%	04/15/22
87299ATQ7	T-MOBILE USA INC	1,800,000	\$0	0.00%	N/A	N/A
8911457V0	TORONTO-DOMINION BANK	12,700,000	\$12,620,796	0.41%	2.25%	03/15/22
89153VAP4	TOTAL CAPITAL INTERNATIONAL SA	5,800,000	\$5,821,895	0.19%	2.75%	06/19/21
89171YAY7	TOWD POINT MORTGAGE TRUST	742,005	\$746,286	0.02%	3.75%	11/25/57
89172EAA2	TOWD POINT MORTGAGE TRUST	9,441,932	\$9,484,848	0.31%	3.50%	02/25/55
89172HAJ6	TOWD POINT MORTGAGE TRUST	2,655,274	\$2,658,743	0.09%	3.50%	03/25/54
89172HAK3	TOWD POINT MORTGAGE TRUST	1,226,166	\$1,221,368	0.04%	3.00%	03/25/54
89172UAA6	TOWD POINT MORTGAGE TRUST	13,954,591	\$13,732,540	0.45%	2.25%	07/25/56
89172YAA8	TOWD POINT MORTGAGE TRUST	9,785,040	\$9,659,466	0.32%	2.25%	04/25/56

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89173CAA5	TOWD POINT MORTGAGE TRUST	4,502,557	\$4,439,737	0.14%	2.50%	10/25/56
89173FAA8	TOWD POINT MORTGAGE TRUST	12,972,091	\$12,863,295	0.42%	2.75%	10/25/56
89173HAA4	TOWD POINT MORTGAGE TRUST	13,499,604	\$13,379,090	0.44%	2.75%	04/25/57
89173UAA5	TOWD POINT MORTGAGE TRUST 2017-4	13,968,399	\$13,788,568	0.45%	2.75%	06/25/57
89169EAA7	TOWD POINT MORTGAGE TRUST 2017-5	3,402,769	\$3,383,202	0.11%	3.09%	02/25/57
89176EAA8	TOWD POINT MORTGAGE TRUST 2018-1	3,227,461	\$3,202,440	0.10%	3.00%	01/25/58
89175VAA1	TOWD POINT MORTGAGE TRUST 2018-2	7,584,070	\$7,583,877	0.25%	3.25%	03/25/58
89175MAA1	TOWD POINT MORTGAGE TRUST 2018-3	12,263,953	\$12,438,788	0.41%	3.75%	05/25/58
89175TAA6	TOWD POINT MORTGAGE TRUST 2018-4	12,574,099	\$12,471,248	0.41%	3.00%	06/25/58
89176VAK8	TOWD POINT MORTGAGE TRUST 2018-5	4,295,547	\$4,291,648	0.14%	3.25%	07/25/58
89176LAA2	TOWD POINT MORTGAGE TRUST 2018-6	7,689,305	\$7,803,761	0.25%	3.75%	03/25/58
89177BAA3	TOWD POINT MORTGAGE TRUST 2019-1	14,578,682	\$14,853,723	0.48%	3.75%	03/25/58
DDD877271	TRANS UNION LLC	1,002,470	\$994,951	0.03%	FLOATER	08/09/22
DDD690780	TURKEY GOVERNMENT INTERNATIONAL BOND	-900,000	\$14,917	0.00%	1.00%	12/20/19
DDD691004	TURKEY GOVERNMENT INTERNATIONAL BOND	-1,845,000	\$234,862	0.01%	1.00%	12/20/23
BYYY1D5	TURKIYE VAKIFLAR BANKASI TAO	1,800,000	\$1,957,713	0.06%	2.38%	11/04/22
DDD692314	UNITED MEXICAN STATES	7,250,000	-\$79,826	0.00%	1.00%	06/20/24
DDD934784	UNITED RENTALS NORTH AMERICA INC	4,707,187	\$4,695,419	0.15%	FLOATER	10/30/25
9128284P2	UNITED STATES TREASURY NOTE/ BOND	33,000,000	\$33,242,343	1.08%	2.63%	05/15/21
912828B58	UNITED STATES TREASURY NOTE/ BOND	120,000,000	\$119,636,719	3.90%	2.13%	01/31/21
912828D72	UNITED STATES TREASURY NOTE/ BOND	78,000,000	\$77,541,445	2.53%	2.00%	08/31/21
912828F21	UNITED STATES TREASURY NOTE/ BOND	55,000,000	\$54,842,090	1.79%	2.13%	09/30/21
912828F96	UNITED STATES TREASURY NOTE/ BOND	30,000,000	\$29,823,046	0.97%	2.00%	10/31/21
912828J76	UNITED STATES TREASURY NOTE/ BOND	54,000,000	\$53,272,265	1.74%	1.75%	03/31/22
912828WY2	UNITED STATES TREASURY NOTE/ BOND	39,000,000	\$38,996,191	1.27%	2.25%	07/31/21
B3N3KV7	UNITED TECHNOLOGIES CORP	7,500,000	\$7,641,442	0.25%	4.50%	04/15/20
DDD947038	US 10YR NOTE (CBT)JUN19	-231	-\$386,203	-0.01%	N/A	06/19/19
DDD964865	US 2YR NOTE (CBT) JUN19	2,037	\$1,515,046	0.05%	N/A	06/28/19
DDD964707	US 5YR NOTE (CBT) JUN19	-562	-\$553,218	-0.02%	N/A	06/28/19
DDD664569	US RENAL CARE INC	1,899,010	\$1,897,348	0.06%	FLOATER	12/31/22
912828LA6	U S TREASURY NOTE/BOND I/L	9,712,169	\$9,828,918	0.32%	1.88%	07/15/19
912828MF4	U S TREASURY NOTE/BOND I/L	25,440,509	\$25,656,027	0.84%	1.38%	01/15/20
912828Q60	U S TREASURY NOTE/BOND I/L	19,113,281	\$18,968,171	0.62%	.13%	04/15/21
912828SA9	U S TREASURY NOTE/BOND I/L	40,029,043	\$39,726,029	1.30%	.13%	01/15/22
DDD947039	US ULTRA BOND CBT JUN19	-5	-\$30,625	0.00%	N/A	06/19/19

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DDD874726	VALEANT PHARMACEUTICALS INTERNATIONAL	508,889	\$505,847	0.02%	FLOATER	06/02/25
DDD943422	VALEANT PHARMACEUTICALS INTERNATIONAL	1,900,000	\$1,881,237	0.06%	FLOATER	11/27/25
DDD632086	VARIATION MARGIN-JPMORGAN-CAD	661	\$495	0.00%	N/A	02/20/49
DDD632083	VARIATION MARGIN-JPMORGAN-USD	41,314	\$41,314	0.00%	N/A	02/20/49
92531L116	VERSO CORP	146	\$620	0.00%	N/A	07/25/23
92531L207	VERSO CORP	1,387	\$29,709	0.00%	N/A	N/A
DDD692311	VIETNAM GOVERNMENT INTERNATIONAL BOND	4,875,000	-\$74,165	0.00%	1.00%	06/20/24
92915PAR6	VOYA CLO 2014-1 LTD	600,000	\$575,418	0.02%	5.58%	04/18/31
92915HAL7	VOYA CLO 2016-3 LTD	1,800,000	\$1,791,900	0.06%	3.97%	10/18/31
92915HAN3	VOYA CLO 2016-3 LTD	818,182	\$820,227	0.03%	4.18%	10/18/31
92915HAU7	VOYA CLO 2016-3 LTD	1,698,113	\$1,682,099	0.05%	6.03%	10/18/31
92915QAJ2	VOYA CLO 2017-3 LTD	507,690	\$502,181	0.02%	5.11%	07/20/30
92917JAC1	VOYA CLO 2018-2 LTD	2,500,000	\$2,483,675	0.08%	4.04%	07/15/31
92917JAN7	VOYA CLO 2018-2 LTD	300,000	\$286,179	0.01%	5.54%	07/15/31
92917WAE8	VOYA CLO 2018-4 LTD	948,052	\$951,199	0.03%	4.55%	01/15/32
92916GAC8	VOYA CLO LTD	7,660,000	\$7,664,979	0.25%	4.64%	10/15/28
92916WAA7	VOYA CLO LTD	4,500,000	\$4,438,440	0.14%	3.74%	04/25/31
92916WAJ8	VOYA CLO LTD	375,000	\$358,226	0.01%	5.52%	04/25/31
92925CBA9	WAMU MORTGAGE PASS THROUGH CERTIFICATES	2,343,090	\$2,332,075	0.08%	2.76%	12/25/45
92922FR75	WAMU MORTGAGE PASS-THROUGH CERTIFICATES	911,129	\$907,392	0.03%	3.07%	07/25/45
DDD956923	WAND NEWCO 3 INC	213,850	\$214,358	0.01%	FLOATER	02/05/26
948214AS0	WEBSTER PARK CLO LTD	1,750,000	\$1,731,170	0.06%	4.36%	07/20/30
949746RS2	WELLS FARGO & CO	2,600,000	\$2,588,764	0.08%	2.50%	03/04/21
94974BGN4	WELLS FARGO & CO	13,700,000	\$13,811,724	0.45%	3.64%	07/22/20
95000KAZ8	WELLS FARGO COMMERCIAL MORTGAGE TRUST	6,534,000	\$6,474,847	0.21%	2.40%	11/15/49
94982HAD9	WELLS FARGO MORTGAGE BACKED SECURITIES	107,153	\$107,581	0.00%	4.67%	10/25/33
94989UAC5	WELLS FARGO MORTGAGE BACKED SECURITIES 2018-1	5,975,835	\$6,007,031	0.20%	3.50%	07/25/47
949781AA6	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST	800,432	\$826,080	0.03%	5.08%	02/25/35
94980QAJ8	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST	66,929	\$68,939	0.00%	4.85%	11/25/34
94983CAF4	WELLS FARGO MORTGAGE BACKED SECURITIES TRUST	382,632	\$388,012	0.01%	4.80%	06/25/35
951680AK3	WEST CLO LTD	1,360,000	\$1,348,032	0.04%	4.13%	07/18/26
951680AL1	WEST CLO LTD	2,410,000	\$2,386,647	0.08%	4.63%	07/18/26
96122WAK6	WESTPAC BANKING CORP	6,300,000	\$6,263,491	0.20%	2.25%	11/09/21
96122WAL4	WESTPAC BANKING CORP	9,700,000	\$9,609,838	0.31%	2.10%	02/25/22
DDD682203	WEX INC	382,180	\$379,505	0.01%	FLOATER	07/01/23



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96950FAG9	WILLIAMS COS INC/THE	1,700,000	\$1,727,697	0.06%	4.13%	11/15/20
DDD556953	WOLVERINE FUELS HOLDING LLC	1,502,173	\$1,479,641	0.05%	FLOATER	08/14/20
98956PAK8	ZIMMER BIOMET HOLDINGS INC	7,500,000	\$7,483,053	0.24%	2.70%	04/01/20

## 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](http://franklintempleton.com). Please read the prospectus carefully before investing. Franklin Templeton Distributors Inc., One Franklin Parkway, San Mateo, CA 94403.**



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