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.*

<table>
<thead>
<tr>
<th>Security Identifier</th>
<th>Security Name</th>
<th>Shares/Positions Held</th>
<th>Market Value</th>
<th>% of TNA</th>
<th>Coupon Rate</th>
<th>Maturity Date</th>
</tr>
</thead>
<tbody>
<tr>
<td>68245XAC3</td>
<td>1011778 BC ULC/NEW RED FINANCE INC</td>
<td>4,000,000</td>
<td>$4,109,120</td>
<td>0.14%</td>
<td>4.25%</td>
<td>05/15/24</td>
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<tr>
<td>00287YBL2</td>
<td>ABBVIE INC</td>
<td>7,500,000</td>
<td>$7,517,726</td>
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<td>2.30%</td>
<td>11/21/22</td>
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<tr>
<td>DDD977859</td>
<td>ADIENT US LLC</td>
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<td>$2,067,406</td>
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<td>05/06/24</td>
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<tr>
<td>DDD1025029</td>
<td>AIR CANADA</td>
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<td>$34,845</td>
<td>0.00%</td>
<td>FLOATER</td>
<td>10/06/23</td>
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<td>AKBANK T.A.S.</td>
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<td>$2,116,433</td>
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<td>5.13%</td>
<td>03/31/25</td>
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<tr>
<td>00973RAD5</td>
<td>AKER BP ASA</td>
<td>1,800,000</td>
<td>$1,881,000</td>
<td>0.06%</td>
<td>4.75%</td>
<td>06/15/24</td>
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<td>ALINEA CLO 2018-1 LTD</td>
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<td>$2,942,190</td>
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<td>3.62%</td>
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<td>$309,880</td>
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<td>ALLERGAN FUNDING SCS</td>
<td>10,500,000</td>
<td>$10,729,452</td>
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<td>3.45%</td>
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<td>02154CAE3</td>
<td>ALTICE FINANCING SA</td>
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<td>DDD933611</td>
<td>ALTRA INDUSTRIAL MOTION CORP</td>
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<td>$568,499</td>
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<td>023135AW6</td>
<td>AMAZON.COM INC</td>
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<td>$4,220,496</td>
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<td>DDD679267</td>
<td>AMERICAN AIRLINES GROUP INC</td>
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<td>-$4,964</td>
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<td>5.00%</td>
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<tr>
<td>025816BW8</td>
<td>AMERICAN EXPRESS CO</td>
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<td>$7,151,162</td>
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<tr>
<td>02582HJ2</td>
<td>AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST</td>
<td>16,300,000</td>
<td>$16,331,146</td>
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<tr>
<td>02582JH6</td>
<td>AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST</td>
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<td>$12,026,251</td>
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<td>2.67%</td>
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<tr>
<td>02587AAK0</td>
<td>AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST</td>
<td>13,480,000</td>
<td>$13,477,878</td>
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<td>02660TBN2</td>
<td>AMERICAN HOME MORTGAGE INVESTMENT TRUST</td>
<td>1,376,334</td>
<td>$1,383,703</td>
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<td>3.56%</td>
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<td>02660TDH3</td>
<td>AMERICAN HOME MORTGAGE INVESTMENT TRUST</td>
<td>742,096</td>
<td>$762,187</td>
<td>0.03%</td>
<td>3.91%</td>
<td>06/25/45</td>
</tr>
<tr>
<td>02666AA6</td>
<td>AMERICAN HOMES 4 RENT</td>
<td>5,625,748</td>
<td>$5,834,251</td>
<td>0.20%</td>
<td>3.47%</td>
<td>04/17/52</td>
</tr>
<tr>
<td>03072SRF4</td>
<td>AMERIQUEST MTG SECURITIES INC AB PASS-THROUGH CTFS</td>
<td>351,436</td>
<td>$352,686</td>
<td>0.01%</td>
<td>2.53%</td>
<td>06/25/34</td>
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<tr>
<td>00175MBF6</td>
<td>AMMC CLO 15 LTD</td>
<td>4,700,000</td>
<td>$4,690,083</td>
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<tr>
<td>00176AA3X</td>
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<td>2,750,000</td>
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<td>2.95%</td>
<td>04/30/31</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
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<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
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</tr>
<tr>
<td>---------------------</td>
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<tr>
<td>00176ABB80</td>
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<tr>
<td>00176ABC8</td>
<td>AMMC CLO XI LTD</td>
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<tr>
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<tr>
<td>036752AE3</td>
<td>ANTHEM INC</td>
<td>7,800,000</td>
<td>$7,841,747</td>
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<tr>
<td>DDD877475</td>
<td>APPVION OPERATIONS INC</td>
<td>559,035</td>
<td>$564,625</td>
<td>0.02%</td>
<td>FLOATER</td>
<td>06/15/26</td>
</tr>
<tr>
<td>DDD877482</td>
<td>APPVION OPERATIONS INC</td>
<td>24,739</td>
<td>$328,164</td>
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<td>N/A</td>
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<tr>
<td>DDD875825</td>
<td>ARAMARK CORPORATION</td>
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<td>$96,168</td>
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<td>03/11/25</td>
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<tr>
<td>03969AAM2</td>
<td>ARDAGH PACKAGING FINANCE PLC/MP HOLDINGS USA INC</td>
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<td>$4,060,000</td>
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<td>4.25%</td>
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<tr>
<td>04018LC9</td>
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<tr>
<td>04017FAE9</td>
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<td>$985,640</td>
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<tr>
<td>04017FAG4</td>
<td>ARES CLO LTD</td>
<td>3,135,000</td>
<td>$2,989,818</td>
<td>0.10%</td>
<td>3.77%</td>
<td>07/20/30</td>
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<tr>
<td>04009AAG5</td>
<td>ARES LII CLO LTD</td>
<td>1,000,000</td>
<td>$995,020</td>
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<td>4.63%</td>
<td>04/22/31</td>
</tr>
<tr>
<td>04017JAG6</td>
<td>ARES XLIX CLO LTD</td>
<td>3,100,000</td>
<td>$2,987,811</td>
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<td>3.90%</td>
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<tr>
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<td>ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CTS</td>
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<td>$299,112</td>
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<td>2.07%</td>
<td>10/25/35</td>
</tr>
<tr>
<td>DDD873567</td>
<td>ARISTOCRAT TECHNOLOGIES INC</td>
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<td>$2,031,097</td>
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<td>FLOATER</td>
<td>10/19/24</td>
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<tr>
<td>DDD1017559</td>
<td>ARMADA EURO CLO IV DAC</td>
<td>10,700,000</td>
<td>$11,789,260</td>
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<td>1.70%</td>
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<tr>
<td>DDD609568</td>
<td>ASCENA RETAIL GROUP INC</td>
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</tr>
<tr>
<td>04964KAL5</td>
<td>ATRIUM IX</td>
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<tr>
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<td>ATRIUM XII</td>
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<tr>
<td>04966HAE6</td>
<td>ATRIUM XIII</td>
<td>1,000,000</td>
<td>$988,250</td>
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<td>04965FAG6</td>
<td>ATRIUM XV</td>
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<td>$168,084</td>
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<tr>
<td>DDD1006026</td>
<td>AUST 3YR BOND FUT DEC19</td>
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<td>$332,673</td>
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<td>AVIS BUDGET CAR RENTAL LLC</td>
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<td>$1,526,131</td>
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<td>02/13/25</td>
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<tr>
<td>054303BA9</td>
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<td>5,835,000</td>
<td>$6,289,033</td>
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<tr>
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<tr>
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<td>2.89%</td>
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<tr>
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<tr>
<td>BLP5R49</td>
<td>BANCA MONTE DEI PASCHI DI SIENA SPA</td>
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<td>2.88%</td>
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<td>$3,555,964</td>
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<td>.66%</td>
<td>08/15/61</td>
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<td>$6,814,041</td>
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<tr>
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<td>$9,304,861</td>
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<td>3.55%</td>
<td>03/05/24</td>
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<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
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<tr>
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<tr>
<td>BYQ2QW1</td>
<td>BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND</td>
<td>7,300,000</td>
<td>$7,903,752</td>
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<td>5.63%</td>
<td>02/17/24</td>
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<tr>
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<td>BANQUE OUEST AFRICAINE DE DEVELOPPEMENT</td>
<td>3,900,000</td>
<td>$4,141,800</td>
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<td>5.00%</td>
<td>07/27/27</td>
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<tr>
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<td>BARCLAYS BANK PLC</td>
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<tr>
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<td>BARCLAYS PLC</td>
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<td>$6,566,427</td>
<td>0.22%</td>
<td>4.61%</td>
<td>02/15/23</td>
</tr>
<tr>
<td>05526DAV7</td>
<td>BAT CAPITAL CORP</td>
<td>3,000,000</td>
<td>$3,032,865</td>
<td>0.10%</td>
<td>2.76%</td>
<td>08/15/22</td>
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<tr>
<td>DDD943422</td>
<td>BAUSCH HEALTH COS INC</td>
<td>1,750,000</td>
<td>$1,758,436</td>
<td>0.06%</td>
<td>FLOATER</td>
<td>11/27/25</td>
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<tr>
<td>07274NAE3</td>
<td>BAYER US FINANCE II LLC</td>
<td>5,400,000</td>
<td>$5,667,532</td>
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<td>3.88%</td>
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<tr>
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<td>BCC MIDDLE MARKET CLO 2018-1A A2</td>
<td>2,100,000</td>
<td>$2,084,439</td>
<td>0.07%</td>
<td>4.12%</td>
<td>10/20/30</td>
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<tr>
<td>078768A00</td>
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<td>4,817,287</td>
<td>$4,824,022</td>
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<td>3.31%</td>
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<tr>
<td>08763QAC6</td>
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<td>$3,407,180</td>
<td>0.11%</td>
<td>3.54%</td>
<td>04/30/31</td>
</tr>
<tr>
<td>09062XAC7</td>
<td>BIOGEN INC</td>
<td>11,500,000</td>
<td>$11,569,170</td>
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<td>2.90%</td>
<td>09/15/20</td>
</tr>
<tr>
<td>09626QBA4</td>
<td>BLUEMOUNTAIN CLO 2014-2 LTD</td>
<td>974,225</td>
<td>$957,585</td>
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<td>BLUEMOUNTAIN CLO 2014-2 LTD</td>
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<td>$957,610</td>
<td>0.03%</td>
<td>4.17%</td>
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<td>BLUEMOUNTAIN CLO 2018-3 LTD</td>
<td>4,000,000</td>
<td>$3,979,920</td>
<td>0.13%</td>
<td>3.71%</td>
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<td>BLUEMOUNTAIN CLO 2018-3 LTD</td>
<td>1,785,715</td>
<td>$1,721,179</td>
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<td>4.14%</td>
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<td>BLUEMOUNTAIN CLO LTD</td>
<td>2,841,775</td>
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<td>BLUEMOUNTAIN CLO LTD</td>
<td>2,051,917</td>
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<td>4,687,500</td>
<td>$4,674,187</td>
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<td>3.57%</td>
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<td>BLUEMOUNTAIN CLO XXIV LTD</td>
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<td>$1,752,117</td>
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<td>4.67%</td>
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<td>BLUEMOUNTAIN EUR CLO</td>
<td>4,300,000</td>
<td>$4,737,740</td>
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<td>BLUEMOUNTAIN EUR CLO</td>
<td>14,100,000</td>
<td>$15,535,380</td>
<td>0.52%</td>
<td>.91%</td>
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<td>BLUEMOUNTAIN FUJI US CLO III LTD</td>
<td>1,000,000</td>
<td>$977,540</td>
<td>0.03%</td>
<td>3.15%</td>
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<td>BLUEMOUNTAIN FUJI US CLO III LTD</td>
<td>500,000</td>
<td>$473,245</td>
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<td>BLUEMOUNTAIN FUJI US CLO II LTD</td>
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<td>$3,502,240</td>
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<td>3.17%</td>
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<td>1,000,000</td>
<td>$968,110</td>
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<td>3,600,000</td>
<td>$30,770</td>
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<td>2.00%</td>
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<td>BNP PARIBAS BESPOKE RODEZ 2 12/20/20 5-7% MEZZ TR</td>
<td>2,000,000</td>
<td>$43,465</td>
<td>0.00%</td>
<td>3.20%</td>
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<td>BNP PARIBAS SA</td>
<td>8,500,000</td>
<td>-$41,946</td>
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<td>12/20/19</td>
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<td>6,579,704</td>
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<td>10,500,000</td>
<td>$10,698,815</td>
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<td>7,900,000</td>
<td>$7,941,052</td>
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<td>$2,018,500</td>
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<td>11/01/26</td>
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<td>2,321,575</td>
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<td>5,436,485</td>
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<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
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<td>CALIFORNIA ST</td>
<td>18,195,000</td>
<td>$18,420,799</td>
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<tr>
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<td>CARLYLE GLOBAL MARKET STRATEGIES CLO 2014-1 LTD</td>
<td>1,200,000</td>
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<td>14899HAL3</td>
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<td>3,011,300</td>
<td>$3,012,504</td>
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<td>$3,871,212</td>
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<td>1,130,803</td>
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<td>CHS/COMMUNITY HEALTH SYSTEMS INC</td>
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<td>798,913</td>
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<td>2.90%</td>
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<table>
<thead>
<tr>
<th>Security Identifier</th>
<th>Security Name</th>
<th>Shares/Positions Held</th>
<th>Market Value</th>
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<th>Maturity Date</th>
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<tr>
<td>172967LC3</td>
<td>CITIGROUP INC</td>
<td>6,000,000</td>
<td>$6,090,114</td>
<td>0.20%</td>
<td>2.90%</td>
<td>12/08/21</td>
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<tr>
<td>172967LG4</td>
<td>CITIGROUP INC</td>
<td>5,800,000</td>
<td>$5,886,134</td>
<td>0.20%</td>
<td>2.75%</td>
<td>04/25/22</td>
</tr>
<tr>
<td>21052DA4A</td>
<td>CLUB CERTIFICATE ISSUER TRUST 1 2018-14</td>
<td>2,398,048</td>
<td>$2,340,139</td>
<td>0.08%</td>
<td>9.48%</td>
<td>09/16/41</td>
</tr>
<tr>
<td>BK6WL7</td>
<td>CNAC HK FINBRIDGE CO LTD</td>
<td>4,700,000</td>
<td>$4,882,242</td>
<td>0.16%</td>
<td>3.88%</td>
<td>06/19/29</td>
</tr>
<tr>
<td>12592BAG9</td>
<td>CNH INDUSTRIAL CAPITAL LLC</td>
<td>5,100,000</td>
<td>$5,238,108</td>
<td>0.18%</td>
<td>3.88%</td>
<td>10/15/21</td>
</tr>
<tr>
<td>19329LAQ0</td>
<td>COLE PARK CLO LTD</td>
<td>1,714,286</td>
<td>$1,703,503</td>
<td>0.06%</td>
<td>3.57%</td>
<td>10/20/28</td>
</tr>
<tr>
<td>DDDD631887</td>
<td>COLLATERAL CASH - BARCLAYS BANK PLC - USD</td>
<td>370,000</td>
<td>$370,000</td>
<td>0.01%</td>
<td>N/A</td>
<td>02/20/49</td>
</tr>
<tr>
<td>DDDD631893</td>
<td>COLLATERAL CASH - CITIBANK NA -USD</td>
<td>5,440,000</td>
<td>$5,440,000</td>
<td>0.18%</td>
<td>N/A</td>
<td>02/20/49</td>
</tr>
<tr>
<td>DDDD631896</td>
<td>COLLATERAL CASH - JPMORGAN CHASE BANK N.A - USD</td>
<td>850,000</td>
<td>$850,000</td>
<td>0.03%</td>
<td>N/A</td>
<td>02/20/49</td>
</tr>
<tr>
<td>19736RAE1</td>
<td>COLUMBIA CENT CLO 27 LTD</td>
<td>1,538,462</td>
<td>$1,525,938</td>
<td>0.05%</td>
<td>3.54%</td>
<td>10/25/28</td>
</tr>
<tr>
<td>20030NCQ2</td>
<td>COMCAST CORP</td>
<td>12,000,000</td>
<td>$12,335,661</td>
<td>0.41%</td>
<td>3.45%</td>
<td>10/01/21</td>
</tr>
<tr>
<td>12592FAA3</td>
<td>COMM 2014-277P MORTGAGE TRUST</td>
<td>2,980,000</td>
<td>$3,164,177</td>
<td>0.11%</td>
<td>3.73%</td>
<td>08/10/49</td>
</tr>
<tr>
<td>20173MAG5</td>
<td>COMMERCIAL MORTGAGE TRUST</td>
<td>102,151</td>
<td>$102,847</td>
<td>0.00%</td>
<td>5.81%</td>
<td>07/10/38</td>
</tr>
<tr>
<td>20173MAH3</td>
<td>COMMERCIAL MORTGAGE TRUST</td>
<td>1,908,000</td>
<td>$1,768,060</td>
<td>0.06%</td>
<td>5.81%</td>
<td>07/10/38</td>
</tr>
<tr>
<td>20846QJY5</td>
<td>CONSECO FINANCE SECURITIZATIONS CORP</td>
<td>568,967</td>
<td>$616,105</td>
<td>0.02%</td>
<td>7.42%</td>
<td>03/01/33</td>
</tr>
<tr>
<td>393505K27</td>
<td>CONSECO FINANCIAL CORP</td>
<td>2,503,215</td>
<td>$2,587,332</td>
<td>0.09%</td>
<td>6.66%</td>
<td>06/01/30</td>
</tr>
<tr>
<td>21052UA4A</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2018-29</td>
<td>679,148</td>
<td>$556,789</td>
<td>0.02%</td>
<td>25.92%</td>
<td>12/15/43</td>
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<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
<td>---------------</td>
<td>-----------------------</td>
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<td>----------</td>
<td>-------------</td>
<td>---------------</td>
</tr>
<tr>
<td>21055TAA4</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-26</td>
<td>2,474,239</td>
<td>$2,299,192</td>
<td>0.08%</td>
<td>20.00%</td>
<td>08/15/44</td>
</tr>
<tr>
<td>21055FAA4</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-31</td>
<td>2,243,590</td>
<td>$2,071,694</td>
<td>0.07%</td>
<td>22.58%</td>
<td>09/15/44</td>
</tr>
<tr>
<td>21054QAA1</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-37</td>
<td>2,105,660</td>
<td>$2,003,661</td>
<td>0.07%</td>
<td>20.09%</td>
<td>10/17/44</td>
</tr>
<tr>
<td>21055YAA3</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-42</td>
<td>1,997,384</td>
<td>$1,899,443</td>
<td>0.06%</td>
<td>24.62%</td>
<td>11/15/44</td>
</tr>
<tr>
<td>21053KAA5</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT1</td>
<td>1,949,923</td>
<td>$1,713,386</td>
<td>0.06%</td>
<td>14.35%</td>
<td>04/15/44</td>
</tr>
<tr>
<td>21050HAA5</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT2</td>
<td>1,433,927</td>
<td>$1,301,346</td>
<td>0.04%</td>
<td>14.16%</td>
<td>05/16/44</td>
</tr>
<tr>
<td>21055RAA8</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT3</td>
<td>871,845</td>
<td>$812,666</td>
<td>0.03%</td>
<td>14.01%</td>
<td>06/15/44</td>
</tr>
<tr>
<td>21056AAA4</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT6</td>
<td>1,669,425</td>
<td>$1,547,915</td>
<td>0.05%</td>
<td>11.90%</td>
<td>10/17/44</td>
</tr>
<tr>
<td>21050KAA8</td>
<td>CONSUMER LOAN UNDERLYING BOND CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT7</td>
<td>3,216,819</td>
<td>$2,972,629</td>
<td>0.10%</td>
<td>N/A</td>
<td>12/15/44</td>
</tr>
<tr>
<td>21052CAA4</td>
<td>CONSUMER LOAN UNDERLYING BOND CLUB CERTIFICATE ISSUER TRUST</td>
<td>1,752,346</td>
<td>$1,610,489</td>
<td>0.05%</td>
<td>8.85%</td>
<td>06/17/41</td>
</tr>
<tr>
<td>21057BAA1</td>
<td>CONSUMER LOAN UNDERLYING BOND CLUB CERTIFICATE ISSUER TRUST I SERIES 2019-SLCT8</td>
<td>3,777,079</td>
<td>$3,520,697</td>
<td>0.12%</td>
<td>11.54%</td>
<td>01/15/45</td>
</tr>
<tr>
<td>21054GAA3</td>
<td>CONSUMER LOAN UNDERLYING BOND CREDIT TRUST 2019-SLCT4</td>
<td>1,887,970</td>
<td>$1,759,591</td>
<td>0.06%</td>
<td>12.08%</td>
<td>08/15/44</td>
</tr>
<tr>
<td>21055CAA1</td>
<td>CONSUMER LOAN UNDERLYING BOND CREDIT TRUST 2019-SLCT5</td>
<td>1,780,443</td>
<td>$1,622,596</td>
<td>0.05%</td>
<td>18.85%</td>
<td>09/15/44</td>
</tr>
<tr>
<td>21623PAC1</td>
<td>COOK PARK CLO LTD</td>
<td>1,000,000</td>
<td>$974,340</td>
<td>0.03%</td>
<td>3.12%</td>
<td>04/17/30</td>
</tr>
<tr>
<td>126671RM0</td>
<td>COUNTRYWIDE ASSET-BACKED CERTIFICATES</td>
<td>1,235</td>
<td>$1,208</td>
<td>0.00%</td>
<td>2.45%</td>
<td>05/25/32</td>
</tr>
<tr>
<td>12669FA86</td>
<td>COUNTRYWIDE HOME LOANS</td>
<td>1,237,026</td>
<td>$1,260,283</td>
<td>0.04%</td>
<td>3.81%</td>
<td>07/25/34</td>
</tr>
<tr>
<td>DDD693105</td>
<td>CREDIT SUISSE INTERNATIONAL</td>
<td>1,600,000</td>
<td>$37,200</td>
<td>0.00%</td>
<td>N/A</td>
<td>03/20/20</td>
</tr>
<tr>
<td>DDD682482</td>
<td>CROWN AMERICAS LLC</td>
<td>839,689</td>
<td>$842,838</td>
<td>0.03%</td>
<td>FLOATER</td>
<td>04/03/25</td>
</tr>
<tr>
<td>DDD662208</td>
<td>CSC HOLDINGS LLC</td>
<td>2,192,877</td>
<td>$2,192,329</td>
<td>0.07%</td>
<td>FLOATER</td>
<td>07/17/25</td>
</tr>
<tr>
<td>2254W0HE8</td>
<td>CS FIRST BOSTON MORTGAGE SECURITIES CORP</td>
<td>166,977</td>
<td>$150,557</td>
<td>0.01%</td>
<td>5.00%</td>
<td>05/25/26</td>
</tr>
<tr>
<td>DDD550226</td>
<td>CSM BAKERY SUPPLIES LLC</td>
<td>772,194</td>
<td>$718,140</td>
<td>0.02%</td>
<td>FLOATER</td>
<td>07/03/21</td>
</tr>
<tr>
<td>12648TAA7</td>
<td>CSMC TRUST</td>
<td>1,635,005</td>
<td>$1,660,761</td>
<td>0.06%</td>
<td>3.50%</td>
<td>07/25/44</td>
</tr>
<tr>
<td>126650CJ7</td>
<td>CVS HEALTH CORP</td>
<td>2,800,000</td>
<td>$2,813,220</td>
<td>0.09%</td>
<td>2.80%</td>
<td>07/20/20</td>
</tr>
<tr>
<td>126650CT5</td>
<td>CVS HEALTH CORP</td>
<td>4,100,000</td>
<td>$4,102,255</td>
<td>0.14%</td>
<td>2.13%</td>
<td>06/01/21</td>
</tr>
<tr>
<td>126650CV0</td>
<td>CVS HEALTH CORP</td>
<td>7,000,000</td>
<td>$7,288,067</td>
<td>0.25%</td>
<td>3.70%</td>
<td>03/09/23</td>
</tr>
<tr>
<td>1266712Z5</td>
<td>CWABS INC ASSET-BACKED CERTIFICATES</td>
<td>129,836</td>
<td>$130,868</td>
<td>0.00%</td>
<td>2.46%</td>
<td>03/25/34</td>
</tr>
<tr>
<td>23371DAC8</td>
<td>DAE FUNDING LLC</td>
<td>4,100,000</td>
<td>$4,130,750</td>
<td>0.14%</td>
<td>4.00%</td>
<td>08/01/20</td>
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<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
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<td>-------------</td>
<td>--------------</td>
</tr>
<tr>
<td>25152R2V4</td>
<td>DEUTSCHE BANK AG</td>
<td>7,500,000</td>
<td>$7,515,562</td>
<td>0.25%</td>
<td>3.21%</td>
<td>08/20/20</td>
</tr>
<tr>
<td>DDDD93633</td>
<td>DEUTSCHE BANK AG</td>
<td>109,200,000</td>
<td>-$98,184</td>
<td>0.00%</td>
<td>N/A</td>
<td>08/26/24</td>
</tr>
<tr>
<td>DDDD93636</td>
<td>DEUTSCHE BANK AG</td>
<td>135,800,000</td>
<td>-$115,391</td>
<td>0.00%</td>
<td>N/A</td>
<td>08/23/24</td>
</tr>
<tr>
<td>DDDD93662</td>
<td>DEUTSCHE BANK AG</td>
<td>171,350,000</td>
<td>-$128,163</td>
<td>0.00%</td>
<td>N/A</td>
<td>08/30/24</td>
</tr>
<tr>
<td>25214BAT1</td>
<td>DEXIA CREDIT LOCAL SA</td>
<td>4,550,000</td>
<td>$4,608,194</td>
<td>0.15%</td>
<td>2.38%</td>
<td>09/20/22</td>
</tr>
<tr>
<td>254683CQ8</td>
<td>DISCOVER CARD EXECUTION NOTE TRUST</td>
<td>8,230,000</td>
<td>$8,404,118</td>
<td>0.28%</td>
<td>3.11%</td>
<td>01/16/24</td>
</tr>
<tr>
<td>254683CH6</td>
<td>DISCOVER CARD EXECUTION NOTE TRUST</td>
<td>9,386,000</td>
<td>$9,633,327</td>
<td>0.32%</td>
<td>3.32%</td>
<td>03/15/24</td>
</tr>
<tr>
<td>254683CL7</td>
<td>DISCOVER CARD EXECUTION NOTE TRUST</td>
<td>9,250,000</td>
<td>$9,268,873</td>
<td>0.31%</td>
<td>2.04%</td>
<td>12/15/23</td>
</tr>
<tr>
<td>254683CM5</td>
<td>DISCOVER CARD EXECUTION NOTE TRUST</td>
<td>11,820,000</td>
<td>$11,833,850</td>
<td>0.40%</td>
<td>1.89%</td>
<td>10/15/24</td>
</tr>
<tr>
<td>25470XAJ4</td>
<td>DISH DBS CORP</td>
<td>3,000,000</td>
<td>$3,142,479</td>
<td>0.11%</td>
<td>5.88%</td>
<td>07/15/22</td>
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<tr>
<td>256746AF5</td>
<td>DOLLAR TREE INC</td>
<td>8,800,000</td>
<td>$9,146,491</td>
<td>0.31%</td>
<td>3.70%</td>
<td>05/15/23</td>
</tr>
<tr>
<td>25714PDX3</td>
<td>DOMINICAN REPUBLIC</td>
<td>323,200,000</td>
<td>$6,129,233</td>
<td>0.21%</td>
<td>8.90%</td>
<td>02/15/23</td>
</tr>
<tr>
<td>25746UCT4</td>
<td>DOMINION ENERGY INC</td>
<td>5,200,000</td>
<td>$5,213,149</td>
<td>0.18%</td>
<td>2.58%</td>
<td>07/01/20</td>
</tr>
<tr>
<td>DDDD546713</td>
<td>DONCASTERS US FINANCE LLC</td>
<td>881,574</td>
<td>$240,229</td>
<td>0.01%</td>
<td>FLOATER</td>
<td>10/09/20</td>
</tr>
<tr>
<td>26244KAN6</td>
<td>DRYDEN 41 SENIOR LOAN FUND</td>
<td>3,025,000</td>
<td>$2,992,511</td>
<td>0.10%</td>
<td>2.96%</td>
<td>04/15/31</td>
</tr>
<tr>
<td>26244MAS1</td>
<td>DRYDEN 45 SENIOR LOAN FUND</td>
<td>625,000</td>
<td>$615,468</td>
<td>0.02%</td>
<td>4.20%</td>
<td>10/15/30</td>
</tr>
<tr>
<td>26244QAC7</td>
<td>DRYDEN 49 SENIOR LOAN FUND</td>
<td>870,000</td>
<td>$849,302</td>
<td>0.03%</td>
<td>4.35%</td>
<td>07/18/30</td>
</tr>
<tr>
<td>262431AB5</td>
<td>DRYDEN 50 SENIOR LOAN FUND</td>
<td>2,640,000</td>
<td>$2,637,360</td>
<td>0.09%</td>
<td>3.22%</td>
<td>07/15/30</td>
</tr>
<tr>
<td>262431AE9</td>
<td>DRYDEN 50 SENIOR LOAN FUND</td>
<td>2,150,000</td>
<td>$2,150,666</td>
<td>0.07%</td>
<td>4.25%</td>
<td>07/15/30</td>
</tr>
<tr>
<td>26245MAC5</td>
<td>DRYDEN 55 CLO LTD</td>
<td>3,000,000</td>
<td>$2,975,310</td>
<td>0.10%</td>
<td>3.02%</td>
<td>04/15/31</td>
</tr>
<tr>
<td>26245MAJ0</td>
<td>DRYDEN 55 CLO LTD</td>
<td>600,000</td>
<td>$569,892</td>
<td>0.02%</td>
<td>3.90%</td>
<td>04/15/31</td>
</tr>
<tr>
<td>26245MAL5</td>
<td>DRYDEN 55 CLO LTD</td>
<td>300,000</td>
<td>$272,571</td>
<td>0.01%</td>
<td>4.85%</td>
<td>04/15/31</td>
</tr>
<tr>
<td>26245RAC4</td>
<td>DRYDEN 58 CLO LTD</td>
<td>1,600,000</td>
<td>$1,573,952</td>
<td>0.05%</td>
<td>3.25%</td>
<td>07/17/31</td>
</tr>
<tr>
<td>26245RAE0</td>
<td>DRYDEN 58 CLO LTD</td>
<td>11,000,000</td>
<td>$10,780,000</td>
<td>0.36%</td>
<td>3.50%</td>
<td>07/17/31</td>
</tr>
<tr>
<td>26251LAC8</td>
<td>DRYDEN 64 CLO LTD</td>
<td>6,500,000</td>
<td>$6,420,765</td>
<td>0.22%</td>
<td>2.97%</td>
<td>04/18/31</td>
</tr>
<tr>
<td>26252EA9</td>
<td>DRYDEN 70 CLO LTD</td>
<td>560,580</td>
<td>$555,977</td>
<td>0.02%</td>
<td>3.70%</td>
<td>01/16/32</td>
</tr>
<tr>
<td>BCCC2KTT2</td>
<td>DUNEDIN PARK CLO DAC</td>
<td>8,200,000</td>
<td>$8,961,024</td>
<td>0.30%</td>
<td>1.07%</td>
<td>10/22/32</td>
</tr>
<tr>
<td>DDDD999969</td>
<td>DUNEDIN PARK CLO DAC</td>
<td>3,900,000</td>
<td>$4,256,025</td>
<td>0.14%</td>
<td>1.75%</td>
<td>10/22/32</td>
</tr>
<tr>
<td>27830TAG0</td>
<td>EATON VANCE CLO 2014-1R LTD</td>
<td>789,030</td>
<td>$763,276</td>
<td>0.03%</td>
<td>4.10%</td>
<td>07/15/30</td>
</tr>
<tr>
<td>DDDD65255</td>
<td>EFS COGEN HOLDINGS I LLC (LINDEN)</td>
<td>140,255</td>
<td>$139,904</td>
<td>0.00%</td>
<td>FLOATER</td>
<td>06/28/23</td>
</tr>
<tr>
<td>DDDD661943</td>
<td>ELDORADO RESORTS INC</td>
<td>1,424,941</td>
<td>$1,425,163</td>
<td>0.05%</td>
<td>FLOATER</td>
<td>04/17/24</td>
</tr>
<tr>
<td>28852LAA1</td>
<td>ELLINGTON CLO III LTD</td>
<td>3,400,000</td>
<td>$3,327,750</td>
<td>0.11%</td>
<td>3.62%</td>
<td>07/20/30</td>
</tr>
<tr>
<td>DDDD63994</td>
<td>ENDO LUXEMBOURG FINANCE CO I SARL AND ENDO LLC</td>
<td>118,231</td>
<td>$108,551</td>
<td>0.00%</td>
<td>FLOATER</td>
<td>04/29/24</td>
</tr>
<tr>
<td>DDDD98437</td>
<td>EURO-BTP FUTURE DEC19</td>
<td>259</td>
<td>-$136,220</td>
<td>0.00%</td>
<td>N/A</td>
<td>12/06/19</td>
</tr>
<tr>
<td>DDDD98470</td>
<td>EURO-BUXL 30Y BND DEC19</td>
<td>-79</td>
<td>-$210,249</td>
<td>-0.01%</td>
<td>N/A</td>
<td>12/06/19</td>
</tr>
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<td>BCC2L1133</td>
<td>EURO-GALAXY III CLO BV</td>
<td>1,800,000</td>
<td>$1,977,960</td>
<td>0.07%</td>
<td>1.50%</td>
<td>01/17/31</td>
</tr>
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<td>BCC2KRY56</td>
<td>EURO-GALAXY V CLO BV</td>
<td>6,000,000</td>
<td>$6,599,632</td>
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<td>1.60%</td>
<td>11/10/30</td>
</tr>
<tr>
<td>DDDD984410</td>
<td>EURO-OAT FUTURE DEC19</td>
<td>-188</td>
<td>-$2,577</td>
<td>0.00%</td>
<td>N/A</td>
<td>12/06/19</td>
</tr>
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<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
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<td>302154BS7</td>
<td>EXPORT-IMPORT BANK OF KOREA</td>
<td>11,200,000</td>
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<td>01/21/20</td>
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<td>3136056A0</td>
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<td>$12,599</td>
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<td>4.49%</td>
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<td>FANNIE MAE</td>
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<td>2.42%</td>
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<td>$516</td>
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<td>2.33%</td>
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<td>$4,613</td>
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<td>4.86%</td>
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<td>FANNIE MAE</td>
<td>8,737</td>
<td>$9,030</td>
<td>0.00%</td>
<td>5.62%</td>
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<td>3.50%</td>
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<td>FANNIE MAE</td>
<td>7,031</td>
<td>$7,013</td>
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<td>31364TU74</td>
<td>FANNIE MAE</td>
<td>101</td>
<td>$102</td>
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<td>3.40%</td>
<td>03/01/21</td>
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<td>FANNIE MAE</td>
<td>3,207</td>
<td>$3,217</td>
<td>0.00%</td>
<td>4.13%</td>
<td>05/01/21</td>
</tr>
<tr>
<td>31365DE50</td>
<td>FANNIE MAE</td>
<td>5,862</td>
<td>$5,949</td>
<td>0.00%</td>
<td>3.30%</td>
<td>09/01/22</td>
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<td>31365DQN8</td>
<td>FANNIE MAE</td>
<td>29,825</td>
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<td>$8,654</td>
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<td>0.00%</td>
<td>2.07%</td>
<td>03/01/33</td>
</tr>
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<td>31371MAW7</td>
<td>FANNIE MAE</td>
<td>29,238</td>
<td>$30,753</td>
<td>0.00%</td>
<td>3.81%</td>
<td>04/01/35</td>
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<tr>
<td>31371YD32</td>
<td>FANNIE MAE</td>
<td>7,826</td>
<td>$7,887</td>
<td>0.00%</td>
<td>4.18%</td>
<td>03/01/24</td>
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<td>3,325</td>
<td>$3,364</td>
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<td>FANNIE MAE</td>
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<td>$16,950</td>
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<td>FANNIE MAE</td>
<td>10,449</td>
<td>$10,620</td>
<td>0.00%</td>
<td>4.21%</td>
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<td>FANNIE MAE</td>
<td>122,789</td>
<td>$125,512</td>
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<td>3.32%</td>
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<td>FANNIE MAE</td>
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<td>$10,472</td>
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<td>3.98%</td>
<td>04/01/27</td>
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<td>FANNIE MAE</td>
<td>1,750</td>
<td>$1,763</td>
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<td>3.69%</td>
<td>11/01/26</td>
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<td>31377CP64</td>
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<td>$23,660</td>
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<td>02/01/26</td>
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<td>FANNIE MAE</td>
<td>16,759</td>
<td>$17,063</td>
<td>0.00%</td>
<td>3.34%</td>
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<td>$35,719</td>
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<td>3.56%</td>
<td>11/01/27</td>
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<td>5,610</td>
<td>$5,734</td>
<td>0.00%</td>
<td>3.82%</td>
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<td>05/01/38</td>
</tr>
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<td>$6,112</td>
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<td>10/01/27</td>
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<td>FANNIE MAE</td>
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<td>$15,432</td>
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<td>3.30%</td>
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<td>10/01/29</td>
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<td>FANNIE MAE</td>
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<td>$9,181</td>
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<td>2.96%</td>
<td>10/01/40</td>
</tr>
<tr>
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<td>4.26%</td>
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<td>2.96%</td>
<td>01/01/29</td>
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<td>4.04%</td>
<td>02/01/30</td>
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<td>$3,011</td>
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<td>5.01%</td>
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<tr>
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<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
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<td>3.41%</td>
<td>11/01/31</td>
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<td>4.00%</td>
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<td>06/01/35</td>
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<tr>
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<td>FANNIE MAE</td>
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<td>3.30%</td>
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<td>09/01/33</td>
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<td>3.40%</td>
<td>03/01/33</td>
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<tr>
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<td>3.88%</td>
<td>11/01/32</td>
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<tr>
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<td>FANNIE MAE</td>
<td>11,431</td>
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<td>5.17%</td>
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<td>4.38%</td>
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<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
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<td>3.34%</td>
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<td>2.76%</td>
<td>10/01/44</td>
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<td>3.51%</td>
<td>09/01/35</td>
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<td>3.78%</td>
<td>03/01/35</td>
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<td>3.08%</td>
<td>11/01/33</td>
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<td>3.88%</td>
<td>11/01/33</td>
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<td>3.77%</td>
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<td>3.67%</td>
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<td>Coupon Rate</td>
<td>Maturity Date</td>
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<td>4.09%</td>
<td>05/01/34</td>
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<td>3.54%</td>
<td>01/01/35</td>
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<td>07/01/35</td>
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<td>07/01/35</td>
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<td>3.78%</td>
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<td>29,578</td>
<td>$29,902</td>
<td>0.00%</td>
<td>3.30%</td>
<td>07/01/32</td>
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<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
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<td>31407FFD7</td>
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<td>$18,420</td>
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<td>FANNIE MAE</td>
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<td>$21,308</td>
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<td>3.38%</td>
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<td>0.00%</td>
<td>4.43%</td>
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<td>3.64%</td>
<td>08/01/35</td>
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<td>FANNIE MAE</td>
<td>14,290</td>
<td>$14,856</td>
<td>0.00%</td>
<td>4.15%</td>
<td>10/01/35</td>
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<td>FANNIE MAE</td>
<td>20,532</td>
<td>$21,294</td>
<td>0.00%</td>
<td>3.49%</td>
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<td>$27,279</td>
<td>0.00%</td>
<td>3.26%</td>
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<td>FANNIE MAE</td>
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<td>3.54%</td>
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<td>FANNIE MAE</td>
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<td>$16,236</td>
<td>0.00%</td>
<td>3.97%</td>
<td>04/01/36</td>
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<td>$9,875</td>
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<td>0.00%</td>
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<td>3.58%</td>
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<td>FANNIE MAE</td>
<td>336,959</td>
<td>$355,086</td>
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<td>3.91%</td>
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<td>3.92%</td>
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<td>$2,612</td>
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<td>3.70%</td>
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<td>$12,936</td>
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<td>3.63%</td>
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<td>FANNIE MAE</td>
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<td>$633</td>
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<td>3.51%</td>
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<td>$38,123</td>
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<td>3.91%</td>
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<td>$23,345</td>
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<td>3.73%</td>
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<td>107,116</td>
<td>$111,905</td>
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<td>3.64%</td>
<td>11/01/36</td>
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<td>$20,504</td>
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<td>3.48%</td>
<td>04/01/37</td>
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<td>31410GDB6</td>
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<td>98,487</td>
<td>$102,960</td>
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<td>3.85%</td>
<td>09/01/34</td>
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<td>31410GE25</td>
<td>FANNIE MAE</td>
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<td>$27,921</td>
<td>0.00%</td>
<td>3.66%</td>
<td>04/01/37</td>
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<td>0.00%</td>
<td>4.03%</td>
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<td>$22,598</td>
<td>0.00%</td>
<td>3.34%</td>
<td>11/01/36</td>
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<td>31410GME0</td>
<td>FANNIE MAE</td>
<td>2,877</td>
<td>$3,043</td>
<td>0.00%</td>
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<td>3.84%</td>
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<td>FANNIE MAE</td>
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<td>$157,892</td>
<td>0.01%</td>
<td>3.59%</td>
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<td>4.33%</td>
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<td>$10,316</td>
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<td>3.27%</td>
<td>10/01/36</td>
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<td>4.25%</td>
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<td>3.87%</td>
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<td>$18,889</td>
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<td>3.66%</td>
<td>03/01/37</td>
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<td>$15,928</td>
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<td>02/01/37</td>
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<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
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<td>31411SNF9</td>
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<td>$43,004</td>
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<td>$6,396</td>
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<td>4.10%</td>
<td>04/01/37</td>
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<tr>
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<td>4.15%</td>
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<td>$11,177</td>
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<td>3.19%</td>
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<td>$23,533</td>
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<td>4.15%</td>
<td>06/01/37</td>
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<td>3.75%</td>
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<td>3.67%</td>
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<td>3.41%</td>
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<td>$24,288</td>
<td>0.00%</td>
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<td>4.24%</td>
<td>04/01/38</td>
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<td>4.50%</td>
<td>05/01/23</td>
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<td>FANNIE MAE</td>
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<td>05/01/37</td>
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<td>3.30%</td>
<td>02/01/36</td>
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<tr>
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<td>FANNIE MAE</td>
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<td>$7,492</td>
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<td>10/01/38</td>
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<td>FANNIE MAE</td>
<td>37,045</td>
<td>$38,285</td>
<td>0.00%</td>
<td>4.50%</td>
<td>01/01/24</td>
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<td>FANNIE MAE</td>
<td>24,076</td>
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<td>0.00%</td>
<td>3.34%</td>
<td>09/01/38</td>
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<td>FANNIE MAE</td>
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<td>$295,121</td>
<td>0.01%</td>
<td>4.50%</td>
<td>06/01/25</td>
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<tr>
<td>31419AFS1</td>
<td>FANNIE MAE</td>
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<td>$773,504</td>
<td>0.03%</td>
<td>3.66%</td>
<td>11/01/36</td>
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<td>FANNIE MAE</td>
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<td>$666,385</td>
<td>0.02%</td>
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<td>$76,981</td>
<td>0.00%</td>
<td>3.99%</td>
<td>08/01/40</td>
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<td>30711XAB0</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>16,963,234</td>
<td>$18,689,837</td>
<td>0.63%</td>
<td>6.96%</td>
<td>10/25/23</td>
</tr>
<tr>
<td>30711XAF1</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>12,762,617</td>
<td>$13,295,908</td>
<td>0.45%</td>
<td>4.31%</td>
<td>05/25/24</td>
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<td>30711XAH7</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>1,188,925</td>
<td>$1,233,368</td>
<td>0.04%</td>
<td>4.31%</td>
<td>05/25/24</td>
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<tr>
<td>30711XAK0</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>22,396,448</td>
<td>$23,557,825</td>
<td>0.79%</td>
<td>4.71%</td>
<td>07/25/24</td>
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<td>30711XAM6</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>18,083,908</td>
<td>$18,830,394</td>
<td>0.63%</td>
<td>4.61%</td>
<td>07/25/24</td>
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<td>30711XAP9</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>10,787,221</td>
<td>$11,864,384</td>
<td>0.40%</td>
<td>6.61%</td>
<td>11/25/24</td>
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<td>30711XAR5</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>4,815,429</td>
<td>$5,153,487</td>
<td>0.17%</td>
<td>6.71%</td>
<td>11/25/24</td>
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<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
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<tr>
<td>30711XAT1</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>10,751,582</td>
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<td>6.01%</td>
<td>02/25/25</td>
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<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>5,192,068</td>
<td>$5,388,244</td>
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<td>6.26%</td>
<td>02/25/25</td>
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<tr>
<td>30711XAX2</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>11,409,785</td>
<td>$12,079,032</td>
<td>0.41%</td>
<td>5.71%</td>
<td>05/25/25</td>
</tr>
<tr>
<td>30711XA7</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>6,513,391</td>
<td>$6,754,015</td>
<td>0.23%</td>
<td>5.71%</td>
<td>05/25/25</td>
</tr>
<tr>
<td>30711XBB9</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>10,351,094</td>
<td>$11,248,308</td>
<td>0.38%</td>
<td>6.71%</td>
<td>07/25/25</td>
</tr>
<tr>
<td>30711XBD5</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>6,181,605</td>
<td>$6,544,068</td>
<td>0.22%</td>
<td>6.71%</td>
<td>07/25/25</td>
</tr>
<tr>
<td>30711XBU7</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>7,674,914</td>
<td>$8,336,662</td>
<td>0.28%</td>
<td>8.66%</td>
<td>08/25/28</td>
</tr>
<tr>
<td>30711XC28</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>442,656</td>
<td>$442,669</td>
<td>0.01%</td>
<td>2.36%</td>
<td>08/25/30</td>
</tr>
<tr>
<td>30711XDA9</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>15,320,000</td>
<td>$16,240,093</td>
<td>0.55%</td>
<td>5.96%</td>
<td>01/25/29</td>
</tr>
<tr>
<td>30711XDK7</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>13,803,832</td>
<td>$14,544,093</td>
<td>0.49%</td>
<td>6.16%</td>
<td>01/25/29</td>
</tr>
<tr>
<td>30711XDS0</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>4,260,000</td>
<td>$4,566,677</td>
<td>0.15%</td>
<td>5.96%</td>
<td>04/25/29</td>
</tr>
<tr>
<td>30711XEC4</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>10,734,763</td>
<td>$11,289,707</td>
<td>0.38%</td>
<td>6.06%</td>
<td>05/25/29</td>
</tr>
<tr>
<td>30711XEP5</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>20,305,000</td>
<td>$21,363,714</td>
<td>0.72%</td>
<td>5.26%</td>
<td>07/25/29</td>
</tr>
<tr>
<td>30711XQX5</td>
<td>FANNIE MAE CONNECTICUT AVENUE SECURITIES</td>
<td>12,970,000</td>
<td>$13,353,408</td>
<td>0.45%</td>
<td>4.36%</td>
<td>02/25/30</td>
</tr>
<tr>
<td>01F0224C6</td>
<td>FEDERAL HOME LOAN MORTGAGE CORP</td>
<td>62,740,000</td>
<td>$63,281,182</td>
<td>2.13%</td>
<td>2.50%</td>
<td>12/01/34</td>
</tr>
<tr>
<td>3128M7DJ2</td>
<td>FEDERAL HOME LOAN MORTGAGE CORP</td>
<td>102,725</td>
<td>$113,495</td>
<td>0.00%</td>
<td>5.00%</td>
<td>01/01/39</td>
</tr>
<tr>
<td>3128MMQ7</td>
<td>FEDERAL HOME LOAN MORTGAGE CORP</td>
<td>9,287</td>
<td>$9,573</td>
<td>0.00%</td>
<td>6.00%</td>
<td>06/01/23</td>
</tr>
<tr>
<td>3128PLVF6</td>
<td>FEDERAL HOME LOAN MORTGAGE CORP</td>
<td>73,441</td>
<td>$76,050</td>
<td>0.00%</td>
<td>5.00%</td>
<td>10/01/23</td>
</tr>
<tr>
<td>3128SSSL51</td>
<td>FEDERAL HOME LOAN MORTGAGE CORP</td>
<td>983,340</td>
<td>$1,042,276</td>
<td>0.04%</td>
<td>4.15%</td>
<td>06/01/37</td>
</tr>
<tr>
<td>31300LS55</td>
<td>FEDERAL HOME LOAN MORTGAGE CORP</td>
<td>379,120</td>
<td>$398,611</td>
<td>0.01%</td>
<td>3.66%</td>
<td>10/01/36</td>
</tr>
<tr>
<td>31428XBU9</td>
<td>FEDEX CORP</td>
<td>3,900,000</td>
<td>$4,006,378</td>
<td>0.13%</td>
<td>3.40%</td>
<td>01/14/22</td>
</tr>
<tr>
<td>DDD614459</td>
<td>FFRMT- FRANKLIN FLOATING RATE INCOME FUND</td>
<td>2,389,307</td>
<td>$19,687,894</td>
<td>0.66%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>DDD874433</td>
<td>FGI OPERATING CO LLC (FREEDOM GROUP)</td>
<td>1,124,853</td>
<td>$1,096,981</td>
<td>0.04%</td>
<td>FLOATER</td>
<td>05/15/22</td>
</tr>
<tr>
<td>DDD874435</td>
<td>FGI OPERATING CO LLC (FREEDOM GROUP)</td>
<td>2,140,156</td>
<td>$2,137,913</td>
<td>0.07%</td>
<td>FLOATER</td>
<td>05/15/21</td>
</tr>
<tr>
<td>DDD868700</td>
<td>FIELDWOOD ENERGY LLC</td>
<td>6,760,617</td>
<td>$5,509,902</td>
<td>0.19%</td>
<td>FLOATER</td>
<td>04/11/22</td>
</tr>
<tr>
<td>338422AQ1</td>
<td>FLAGSHIP CLO VIII LTD</td>
<td>4,490,326</td>
<td>$4,490,999</td>
<td>0.15%</td>
<td>2.85%</td>
<td>01/16/26</td>
</tr>
<tr>
<td>33851FAC1</td>
<td>FLAGSTAR MORTGAGE TRUST 2018-6RR</td>
<td>6,471,237</td>
<td>$6,625,520</td>
<td>0.22%</td>
<td>4.00%</td>
<td>10/25/48</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
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</tr>
<tr>
<td>30251GAU1</td>
<td>FMG RESOURCES AUGUST 2006 PTY LTD</td>
<td>4,900,000</td>
<td>$5,065,375</td>
<td>0.17%</td>
<td>4.75%</td>
<td>05/15/22</td>
</tr>
<tr>
<td>3137G0AL3</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>786,969</td>
<td>$795,784</td>
<td>0.03%</td>
<td>3.91%</td>
<td>02/25/24</td>
</tr>
<tr>
<td>3137G0BK4</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>1,840,728</td>
<td>$1,960,954</td>
<td>0.07%</td>
<td>5.71%</td>
<td>08/25/24</td>
</tr>
<tr>
<td>3137G0CH0</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>12,060,000</td>
<td>$13,030,899</td>
<td>0.44%</td>
<td>5.46%</td>
<td>09/25/24</td>
</tr>
<tr>
<td>3137G0CU1</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>7,128,147</td>
<td>$7,644,996</td>
<td>0.26%</td>
<td>6.26%</td>
<td>10/25/24</td>
</tr>
<tr>
<td>3137G0DF3</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>3,117,594</td>
<td>$3,302,281</td>
<td>0.11%</td>
<td>6.46%</td>
<td>10/25/24</td>
</tr>
<tr>
<td>3137G0FJ3</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>6,860,000</td>
<td>$7,187,842</td>
<td>0.24%</td>
<td>4.96%</td>
<td>05/25/25</td>
</tr>
<tr>
<td>3137G0FW4</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>18,171,000</td>
<td>$18,863,578</td>
<td>0.63%</td>
<td>5.61%</td>
<td>12/25/27</td>
</tr>
<tr>
<td>3137G0GF0</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>1,226,061</td>
<td>$1,228,839</td>
<td>0.04%</td>
<td>4.36%</td>
<td>03/25/28</td>
</tr>
<tr>
<td>3137G0GJ2</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>18,500,000</td>
<td>$19,724,914</td>
<td>0.66%</td>
<td>6.41%</td>
<td>03/25/28</td>
</tr>
<tr>
<td>3137G0HF9</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>2,629,619</td>
<td>$2,643,383</td>
<td>0.09%</td>
<td>4.51%</td>
<td>05/25/28</td>
</tr>
<tr>
<td>3137G0JF7</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>194,378</td>
<td>$194,979</td>
<td>0.01%</td>
<td>4.46%</td>
<td>09/25/28</td>
</tr>
<tr>
<td>3137G0JU4</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>13,836,404</td>
<td>$14,860,215</td>
<td>0.50%</td>
<td>6.36%</td>
<td>10/25/28</td>
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<tr>
<td>3137G0KB4</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>349,635</td>
<td>$350,998</td>
<td>0.01%</td>
<td>3.96%</td>
<td>11/25/28</td>
</tr>
<tr>
<td>3137G0KX6</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>161,700</td>
<td>$162,240</td>
<td>0.01%</td>
<td>3.06%</td>
<td>03/25/29</td>
</tr>
<tr>
<td>3137G0UC1</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N</td>
<td>2,694,154</td>
<td>$2,694,858</td>
<td>0.09%</td>
<td>2.41%</td>
<td>09/25/30</td>
</tr>
<tr>
<td>3137G0AD1</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>6,378,522</td>
<td>$6,872,677</td>
<td>0.23%</td>
<td>5.96%</td>
<td>11/25/23</td>
</tr>
<tr>
<td>3137G0AY5</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>14,350,000</td>
<td>$15,261,062</td>
<td>0.51%</td>
<td>5.31%</td>
<td>04/25/24</td>
</tr>
<tr>
<td>3137G0BW8</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>10,078,927</td>
<td>$10,673,026</td>
<td>0.36%</td>
<td>5.92%</td>
<td>08/25/24</td>
</tr>
<tr>
<td>3137G0D6W6</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>12,040,831</td>
<td>$12,562,512</td>
<td>0.42%</td>
<td>5.86%</td>
<td>01/25/25</td>
</tr>
<tr>
<td>3137G0EJ4</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>9,478,003</td>
<td>$9,731,941</td>
<td>0.33%</td>
<td>5.51%</td>
<td>03/25/25</td>
</tr>
<tr>
<td>3137G0ET2</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>5,141,562</td>
<td>$5,171,370</td>
<td>0.17%</td>
<td>3.56%</td>
<td>10/25/27</td>
</tr>
<tr>
<td>3137G0EW5</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>4,500,000</td>
<td>$4,804,583</td>
<td>0.16%</td>
<td>5.01%</td>
<td>10/25/27</td>
</tr>
<tr>
<td>3137G0FT1</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>1,476,532</td>
<td>$1,481,499</td>
<td>0.05%</td>
<td>4.31%</td>
<td>12/25/27</td>
</tr>
<tr>
<td>3137G0G0T0</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>2,794,536</td>
<td>$2,824,813</td>
<td>0.09%</td>
<td>4.56%</td>
<td>04/25/28</td>
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<tr>
<td>3137G0GW3</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>6,970,000</td>
<td>$7,720,577</td>
<td>0.26%</td>
<td>6.41%</td>
<td>04/25/28</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
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</tr>
<tr>
<td>3137G0HT9</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>89,603</td>
<td>$90,041</td>
<td>0.00%</td>
<td>4.61%</td>
<td>07/25/28</td>
</tr>
<tr>
<td>3137G0HW2</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>23,610,000</td>
<td>$26,076,569</td>
<td>0.88%</td>
<td>7.26%</td>
<td>07/25/28</td>
</tr>
<tr>
<td>3137G0KE8</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>9,640,000</td>
<td>$10,563,292</td>
<td>0.36%</td>
<td>6.86%</td>
<td>11/25/28</td>
</tr>
<tr>
<td>3137G0NE5</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>15,764,156</td>
<td>$16,556,990</td>
<td>0.56%</td>
<td>5.26%</td>
<td>08/25/29</td>
</tr>
<tr>
<td>3137G0QQ5</td>
<td>FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE</td>
<td>8,350,000</td>
<td>$8,596,096</td>
<td>0.29%</td>
<td>4.21%</td>
<td>03/25/30</td>
</tr>
<tr>
<td>36321JAE4</td>
<td>GALAXY XVIII CLO LTD</td>
<td>6,500,000</td>
<td>$6,491,940</td>
<td>0.22%</td>
<td>3.07%</td>
<td>07/15/31</td>
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<tr>
<td>36319XAC1</td>
<td>GALAXY XXV CLO LTD</td>
<td>2,000,000</td>
<td>$1,969,360</td>
<td>0.07%</td>
<td>3.59%</td>
<td>10/25/31</td>
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<tr>
<td>36321LAA7</td>
<td>GALAXY XXVI CLO LTD</td>
<td>3,429,602</td>
<td>$3,419,381</td>
<td>0.11%</td>
<td>3.10%</td>
<td>11/22/31</td>
</tr>
<tr>
<td>36321LAC3</td>
<td>GALAXY XXVI CLO LTD</td>
<td>2,100,000</td>
<td>$2,072,553</td>
<td>0.07%</td>
<td>3.60%</td>
<td>11/22/31</td>
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<tr>
<td>36320UAC4</td>
<td>GALAXY XXVII CLO LTD</td>
<td>1,500,000</td>
<td>$1,480,545</td>
<td>0.05%</td>
<td>2.92%</td>
<td>05/16/31</td>
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<tr>
<td>36164QMS4</td>
<td>GE CAPITAL INTERNATIONAL FUNDING CO</td>
<td>2,000,000</td>
<td>$1,998,437</td>
<td>0.07%</td>
<td>2.34%</td>
<td>11/15/20</td>
</tr>
<tr>
<td>36159XAH3</td>
<td>GE COMMERCIAL MORTGAGE CORP TRUST</td>
<td>552,539</td>
<td>$482,145</td>
<td>0.02%</td>
<td>5.61%</td>
<td>12/10/49</td>
</tr>
<tr>
<td>DDD684994</td>
<td>GENERAL NUTRITION CTRS INC</td>
<td>1,166,711</td>
<td>$1,117,855</td>
<td>0.04%</td>
<td>FLOATER</td>
<td>03/04/21</td>
</tr>
<tr>
<td>DDD1019343</td>
<td>GENESEE &amp; WYOMING INC</td>
<td>535,483</td>
<td>$539,834</td>
<td>0.02%</td>
<td>FLOATER</td>
<td>12/06/26</td>
</tr>
<tr>
<td>98417EAK6</td>
<td>GLENCORE FINANCE CANADA</td>
<td>3,500,000</td>
<td>$3,665,661</td>
<td>0.12%</td>
<td>4.95%</td>
<td>11/15/21</td>
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<tr>
<td>378272AP3</td>
<td>GLENCORE FUNDING LLC</td>
<td>2,200,000</td>
<td>$2,220,024</td>
<td>0.07%</td>
<td>3.00%</td>
<td>10/27/22</td>
</tr>
<tr>
<td>DDD945654</td>
<td>GLOBAL TEL'LINK CORP</td>
<td>953,133</td>
<td>$824,460</td>
<td>0.03%</td>
<td>FLOATER</td>
<td>11/29/25</td>
</tr>
<tr>
<td>DDD945655</td>
<td>GLOBAL TEL'LINK CORP</td>
<td>242,353</td>
<td>$199,699</td>
<td>0.01%</td>
<td>FLOATER</td>
<td>11/29/26</td>
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<tr>
<td>DDD1012390</td>
<td>GO DADDY OPERATING CO LLC</td>
<td>1,350,213</td>
<td>$1,356,722</td>
<td>0.05%</td>
<td>FLOATER</td>
<td>02/15/24</td>
</tr>
<tr>
<td>38141GVQ4</td>
<td>GOLDMAN SACHS GROUP INC</td>
<td>23,000,000</td>
<td>$23,181,993</td>
<td>0.78%</td>
<td>3.32%</td>
<td>09/15/20</td>
</tr>
<tr>
<td>38141GVU5</td>
<td>GOLDMAN SACHS GROUP INC</td>
<td>12,000,000</td>
<td>$12,085,451</td>
<td>0.41%</td>
<td>2.63%</td>
<td>04/25/21</td>
</tr>
<tr>
<td>38145GAG5</td>
<td>GOLDMAN SACHS GROUP INC</td>
<td>4,000,000</td>
<td>$4,016,818</td>
<td>0.14%</td>
<td>2.35%</td>
<td>11/15/21</td>
</tr>
<tr>
<td>DDD693757</td>
<td>GOLDMAN SACHS GROUP INC/THE</td>
<td>11,000,000</td>
<td>$227,046</td>
<td>0.01%</td>
<td>1.00%</td>
<td>12/20/24</td>
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<tr>
<td>DDD693019</td>
<td>GOLDMAN SACHS INTERNATIONAL</td>
<td>2,600,000</td>
<td>$71,276</td>
<td>0.00%</td>
<td>N/A</td>
<td>03/20/20</td>
</tr>
<tr>
<td>DDD693824</td>
<td>GOLDMAN SACHS INTERNATIONAL</td>
<td>-5,400,000</td>
<td>-$30,890</td>
<td>0.00%</td>
<td>N/A</td>
<td>12/20/19</td>
</tr>
<tr>
<td>36202KJ30</td>
<td>GOVT NATL MORTG ASSN</td>
<td>7,512</td>
<td>$7,770</td>
<td>0.00%</td>
<td>3.75%</td>
<td>08/20/26</td>
</tr>
<tr>
<td>36202K6G5</td>
<td>GOVT NATL MORTG ASSN</td>
<td>1,503</td>
<td>$1,531</td>
<td>0.00%</td>
<td>3.75%</td>
<td>09/20/26</td>
</tr>
<tr>
<td>36202KZ8</td>
<td>GOVT NATL MORTG ASSN</td>
<td>5,531</td>
<td>$5,555</td>
<td>0.00%</td>
<td>2.63%</td>
<td>04/20/26</td>
</tr>
<tr>
<td>DDD940858</td>
<td>GRAY TELEVISION INC</td>
<td>348,866</td>
<td>$350,641</td>
<td>0.01%</td>
<td>FLOATER</td>
<td>01/02/26</td>
</tr>
<tr>
<td>395383AF9</td>
<td>GREENPOINT MANUFACTURED HOUSING</td>
<td>343,183</td>
<td>$362,973</td>
<td>0.01%</td>
<td>8.30%</td>
<td>10/15/26</td>
</tr>
<tr>
<td>DDD1019865</td>
<td>GRIFOLS WORLDWIDE OPERATIONS USA INC</td>
<td>1,214,105</td>
<td>$1,224,096</td>
<td>0.04%</td>
<td>FLOATER</td>
<td>11/15/27</td>
</tr>
<tr>
<td>36242DR88</td>
<td>GSAA HOME EQUITY TRUST</td>
<td>1,703,451</td>
<td>$1,739,968</td>
<td>0.06%</td>
<td>2.65%</td>
<td>02/25/35</td>
</tr>
<tr>
<td>36242D3W1</td>
<td>GSAA HOME EQUITY TRUST 2005-6</td>
<td>48,571</td>
<td>$48,732</td>
<td>0.00%</td>
<td>2.08%</td>
<td>06/25/35</td>
</tr>
<tr>
<td>362341BR9</td>
<td>GSAMP TRUST</td>
<td>45,009</td>
<td>$45,157</td>
<td>0.00%</td>
<td>2.71%</td>
<td>06/25/35</td>
</tr>
<tr>
<td>36242DUL5</td>
<td>GSR MORTGAGE LOAN TRUST</td>
<td>241,831</td>
<td>$246,992</td>
<td>0.01%</td>
<td>4.53%</td>
<td>01/25/35</td>
</tr>
<tr>
<td>40537Q118</td>
<td>HALCON RESOURCES CORP</td>
<td>8,753</td>
<td>$0</td>
<td>0.00%</td>
<td>N/A</td>
<td>09/09/20</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
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</tr>
<tr>
<td>40537Q126</td>
<td>HALCON RESOURCES CORP</td>
<td>1,366</td>
<td>$4,270</td>
<td>0.00%</td>
<td>N/A</td>
<td>10/08/22</td>
</tr>
<tr>
<td>40537Q134</td>
<td>HALCON RESOURCES CORP</td>
<td>1,093</td>
<td>$4,166</td>
<td>0.00%</td>
<td>N/A</td>
<td>10/08/20</td>
</tr>
<tr>
<td>40537Q142</td>
<td>HALCON RESOURCES CORP</td>
<td>1,757</td>
<td>$4,191</td>
<td>0.00%</td>
<td>N/A</td>
<td>10/08/22</td>
</tr>
<tr>
<td>40537Q803</td>
<td>HALCON RESOURCES CORP</td>
<td>227</td>
<td>$4,510</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>40538TAC7</td>
<td>HALCYON LOAN ADVISORS FUNDING 2018-1 LTD</td>
<td>5,000,000</td>
<td>$4,875,300</td>
<td>0.16%</td>
<td>3.77%</td>
<td>07/21/31</td>
</tr>
<tr>
<td>41154XA05</td>
<td>HARBOR PARK CLO LTD</td>
<td>1,710,526</td>
<td>$1,697,885</td>
<td>0.06%</td>
<td>3.37%</td>
<td>01/20/31</td>
</tr>
<tr>
<td>41154XAG0</td>
<td>HARBOR PARK CLO LTD</td>
<td>466,667</td>
<td>$463,573</td>
<td>0.02%</td>
<td>3.67%</td>
<td>01/20/31</td>
</tr>
<tr>
<td>41754WAS0</td>
<td>HARVEST OPERATIONS CORP</td>
<td>1,900,000</td>
<td>$2,020,399</td>
<td>0.07%</td>
<td>4.20%</td>
<td>06/01/23</td>
</tr>
<tr>
<td>42086QAC5</td>
<td>HAYFIN KINGSLAND IX LTD</td>
<td>5,200,000</td>
<td>$5,130,944</td>
<td>0.17%</td>
<td>3.74%</td>
<td>04/28/31</td>
</tr>
<tr>
<td>DDD871897</td>
<td>HCA INC</td>
<td>1,312,819</td>
<td>$1,317,058</td>
<td>0.04%</td>
<td>FLOATER</td>
<td>03/18/23</td>
</tr>
<tr>
<td>DDD991139</td>
<td>HILTON WORLDWIDE FINANCE LLC</td>
<td>1,650,000</td>
<td>$1,660,003</td>
<td>0.06%</td>
<td>FLOATER</td>
<td>06/17/26</td>
</tr>
<tr>
<td>DDD1021226</td>
<td>HOLLAND PARK CLO DAC</td>
<td>30,000,000</td>
<td>$33,045,400</td>
<td>1.11%</td>
<td>0.92%</td>
<td>11/14/32</td>
</tr>
<tr>
<td>DDD1021231</td>
<td>HOLLAND PARK CLO DAC</td>
<td>7,200,000</td>
<td>$7,913,695</td>
<td>0.27%</td>
<td>1.65%</td>
<td>11/14/32</td>
</tr>
<tr>
<td>438701Y24</td>
<td>HONOLULU HAWAII CITY &amp; CNTY WASTEWTR SYS REV</td>
<td>2,470,000</td>
<td>$2,487,660</td>
<td>0.08%</td>
<td>2.23%</td>
<td>07/01/24</td>
</tr>
<tr>
<td>DDD939699</td>
<td>HORIZON PHARMA INC</td>
<td>1,452,527</td>
<td>$1,460,471</td>
<td>0.05%</td>
<td>FLOATER</td>
<td>05/22/26</td>
</tr>
<tr>
<td>40437LA05</td>
<td>HPS LOAN MANAGEMENT 13-2018 LTD</td>
<td>1,400,000</td>
<td>$1,388,338</td>
<td>0.05%</td>
<td>3.45%</td>
<td>10/15/30</td>
</tr>
<tr>
<td>40437LAJ1</td>
<td>HPS LOAN MANAGEMENT 13-2018 LTD</td>
<td>500,000</td>
<td>$481,570</td>
<td>0.02%</td>
<td>4.15%</td>
<td>10/15/30</td>
</tr>
<tr>
<td>457756500</td>
<td>IFT MONEY MARKET PORTFOLIO</td>
<td>146,474,436</td>
<td>$146,474,436</td>
<td>4.92%</td>
<td></td>
<td>N/A</td>
</tr>
<tr>
<td>DDD939764</td>
<td>INDONESIA REPUBLIC OF</td>
<td>5,225,000</td>
<td>$65,330</td>
<td>0.00%</td>
<td>1.00%</td>
<td>12/20/24</td>
</tr>
<tr>
<td>45580KA73</td>
<td>INDUSTRIAL &amp; COMMERCIAL BANK OF CHINA LTD NEW YO</td>
<td>9,400,000</td>
<td>$9,516,419</td>
<td>0.32%</td>
<td>2.96%</td>
<td>11/08/22</td>
</tr>
<tr>
<td>45656TBM9</td>
<td>INDUSTRY CALIF PUB FACS AUTH TAX ALLOC REV</td>
<td>5,900,000</td>
<td>$5,906,195</td>
<td>0.20%</td>
<td>3.39%</td>
<td>01/01/20</td>
</tr>
<tr>
<td>46138G508</td>
<td>INVESCO SENIOR LOAN ETF</td>
<td>1,629,000</td>
<td>$36,587,340</td>
<td>1.23%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>46187BAA1</td>
<td>INVITATION HOMES 2017-SFR2 TRUST</td>
<td>13,257,367</td>
<td>12/17/36</td>
<td></td>
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<tr>
<td>46187VAA7</td>
<td>INVITATION HOMES 2018-SFR3 TRUST</td>
<td>10,928,628</td>
<td>07/17/37</td>
<td></td>
<td></td>
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<tr>
<td>46187XAA3</td>
<td>INVITATION HOMES 2018-SFR4 TRUST</td>
<td>9,052,780</td>
<td>01/17/38</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>DDD679955</td>
<td>IQVIA INC</td>
<td>3,532,194</td>
<td>$3,549,855</td>
<td>0.12%</td>
<td>FLOATER</td>
<td>01/20/25</td>
</tr>
<tr>
<td>DDD690614</td>
<td>ITALY GOVERNMENT INTERNATIONAL BOND</td>
<td>4,100,000</td>
<td>-13,917</td>
<td>0.00%</td>
<td>1.00%</td>
<td>06/20/23</td>
</tr>
<tr>
<td>DDD690615</td>
<td>ITALY GOVERNMENT INTERNATIONAL BOND</td>
<td>4,100,000</td>
<td>-40,387</td>
<td>0.00%</td>
<td>1.00%</td>
<td>06/20/23</td>
</tr>
<tr>
<td>46849LTE1</td>
<td>JACKSON NATIONAL LIFE GLOBAL FUNDING</td>
<td>12,000,000</td>
<td>$12,328,703</td>
<td>0.41%</td>
<td>3.30%</td>
<td>02/01/22</td>
</tr>
<tr>
<td>DDD978620</td>
<td>JBS USA LUX SA</td>
<td>3,785,787</td>
<td>$3,805,503</td>
<td>0.13%</td>
<td>FLOATER</td>
<td>05/01/26</td>
</tr>
<tr>
<td>DDD673330</td>
<td>JPMORGAN CHASE BANK NA</td>
<td>25,200,000</td>
<td>-220,238</td>
<td>-0.01%</td>
<td>N/A</td>
<td>08/31/24</td>
</tr>
<tr>
<td>DDD693138</td>
<td>JPMORGAN CHASE BANK NA</td>
<td>1,300,000</td>
<td>$24,187</td>
<td>0.00%</td>
<td>N/A</td>
<td>12/20/19</td>
</tr>
<tr>
<td>DDD693569</td>
<td>JPMORGAN CHASE BANK NA</td>
<td>16,000,000</td>
<td>$527</td>
<td>0.00%</td>
<td>N/A</td>
<td>08/14/26</td>
</tr>
<tr>
<td>SL6J3GD4</td>
<td>JPMORGAN CHASE &amp; CO</td>
<td>7,916,500</td>
<td>$77,715</td>
<td>0.00%</td>
<td>N/A</td>
<td>04/09/20</td>
</tr>
<tr>
<td>466247BT9</td>
<td>JP MORGAN MORTGAGE TRUST</td>
<td>32,091</td>
<td>$33,598</td>
<td>0.00%</td>
<td>4.53%</td>
<td>02/25/34</td>
</tr>
<tr>
<td>BZ146S5</td>
<td>JYSKE REALKREDIT A/S</td>
<td>49,970,000</td>
<td>$7,885,888</td>
<td>0.27%</td>
<td>1.00%</td>
<td>04/01/26</td>
</tr>
<tr>
<td>BD97Q7</td>
<td>K2016470219 SA LTD</td>
<td>976,985</td>
<td>$1,221</td>
<td>0.00%</td>
<td>N/A</td>
<td>12/31/22</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
<td>---------------</td>
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<td>----------</td>
<td>-------------</td>
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</tr>
<tr>
<td>DDD800985</td>
<td>K2016470219 SA LTD</td>
<td>12,326,925</td>
<td>$8,414</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>DDD800988</td>
<td>K2016470219 SA LTD</td>
<td>1,226,701</td>
<td>$837</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>BD89C36</td>
<td>K2016470260 SA LTD</td>
<td>232,121</td>
<td>$1,160</td>
<td>0.00%</td>
<td>N/A</td>
<td>12/31/22</td>
</tr>
<tr>
<td>486661AF8</td>
<td>KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND</td>
<td>3,500,000</td>
<td>$4,248,979</td>
<td>0.14%</td>
<td>4.88%</td>
<td>10/14/44</td>
</tr>
<tr>
<td>B8J9B66</td>
<td>KAZAKHSTAN TEMIR ZHOLY FINANCE BV</td>
<td>3,200,000</td>
<td>$4,275,632</td>
<td>0.14%</td>
<td>6.95%</td>
<td>07/10/42</td>
</tr>
<tr>
<td>DDD687770</td>
<td>KFC HLDG/PIZZA HUT/TACO BELL</td>
<td>1,790,909</td>
<td>$1,160</td>
<td>0.00%</td>
<td>FLOATER</td>
<td>04/03/25</td>
</tr>
<tr>
<td>49456BAE1</td>
<td>KINDER MORGAN INC</td>
<td>1,226,701</td>
<td>$837</td>
<td>0.00%</td>
<td>3.05%</td>
<td>12/01/19</td>
</tr>
<tr>
<td>49456BAM3</td>
<td>KINDER MORGAN INC</td>
<td>232,121</td>
<td>$1,160</td>
<td>0.00%</td>
<td>3.15%</td>
<td>01/15/23</td>
</tr>
<tr>
<td>500630CU0</td>
<td>KOREA DEVELOPMENT BANK</td>
<td>5,000,000</td>
<td>$1,079,303</td>
<td>0.04%</td>
<td>3.18%</td>
<td>10/20/29</td>
</tr>
<tr>
<td>5006EPAJ0</td>
<td>KOREA EAST-WEST POWER CO LTD</td>
<td>3,000,000</td>
<td>$3,478,117</td>
<td>0.12%</td>
<td>3.88%</td>
<td>07/19/23</td>
</tr>
<tr>
<td>5020FAE9</td>
<td>LCM 26 LTD</td>
<td>4,500,000</td>
<td>$4,353,390</td>
<td>0.15%</td>
<td>3.37%</td>
<td>01/20/31</td>
</tr>
<tr>
<td>5020FAG4</td>
<td>LCM 26 LTD</td>
<td>2,000,000</td>
<td>$1,872,660</td>
<td>0.06%</td>
<td>3.77%</td>
<td>01/20/31</td>
</tr>
<tr>
<td>50181GBE9</td>
<td>LCM XVI LP</td>
<td>1,083,333</td>
<td>$1,079,303</td>
<td>0.04%</td>
<td>3.18%</td>
<td>10/15/31</td>
</tr>
<tr>
<td>50181GBG4</td>
<td>LCM XVI LP</td>
<td>1,756,602</td>
<td>$1,247,500</td>
<td>0.04%</td>
<td>3.21%</td>
<td>10/15/31</td>
</tr>
<tr>
<td>50184NAM4</td>
<td>LCM XV LP</td>
<td>1,250,000</td>
<td>$1,000,370</td>
<td>0.03%</td>
<td>3.82%</td>
<td>10/20/29</td>
</tr>
<tr>
<td>52111PAB7</td>
<td>LCM XXIII LTD</td>
<td>1,000,000</td>
<td>$1,000,370</td>
<td>0.03%</td>
<td>3.82%</td>
<td>10/20/29</td>
</tr>
<tr>
<td>50189GAG7</td>
<td>LCM XXII LTD</td>
<td>5,000,000</td>
<td>$4,891,050</td>
<td>0.16%</td>
<td>2.27%</td>
<td>07/18/23</td>
</tr>
<tr>
<td>50189PAC6</td>
<td>LCM XXV LTD</td>
<td>274,000</td>
<td>$272,794</td>
<td>0.01%</td>
<td>3.18%</td>
<td>07/20/30</td>
</tr>
<tr>
<td>DDD944988</td>
<td>LEGALZOOM.COM INC</td>
<td>230,115</td>
<td>$272,794</td>
<td>0.01%</td>
<td>FLOATER</td>
<td>11/21/24</td>
</tr>
<tr>
<td>525221CB1</td>
<td>LEHMAN XS TRUST</td>
<td>387,392</td>
<td>$385,416</td>
<td>0.01%</td>
<td>3.05%</td>
<td>12/01/19</td>
</tr>
<tr>
<td>DDD928514</td>
<td>LENDING CLUB 4991</td>
<td>24,151,173</td>
<td>$22,517,404</td>
<td>0.76%</td>
<td>15.70%</td>
<td>07/18/23</td>
</tr>
<tr>
<td>DDD687077</td>
<td>LIONS GATE ENTERTAINMENT CORP</td>
<td>1,790,909</td>
<td>$1,797,625</td>
<td>0.06%</td>
<td>FLOATER</td>
<td>04/03/25</td>
</tr>
<tr>
<td>DDD1014503</td>
<td>LIVE NATION ENTERTAINMENT INC</td>
<td>1,790,909</td>
<td>$1,797,625</td>
<td>0.06%</td>
<td>FLOATER</td>
<td>04/03/25</td>
</tr>
<tr>
<td>542798AE3</td>
<td>LONG POINT PARK CLO LTD</td>
<td>2,400,000</td>
<td>$2,338,008</td>
<td>0.08%</td>
<td>3.38%</td>
<td>01/17/30</td>
</tr>
<tr>
<td>542798AG8</td>
<td>LONG POINT PARK CLO LTD</td>
<td>1,000,000</td>
<td>$954,540</td>
<td>0.03%</td>
<td>3.70%</td>
<td>01/17/30</td>
</tr>
<tr>
<td>55445RAQ0</td>
<td>MACH ONE ULC</td>
<td>162,673</td>
<td>$161,996</td>
<td>0.01%</td>
<td>5.45%</td>
<td>05/28/40</td>
</tr>
<tr>
<td>BCC2M53B3</td>
<td>MADISON PARK EURO FUNDING VIII DAC</td>
<td>24,200,000</td>
<td>$26,663,561</td>
<td>0.90%</td>
<td>.95%</td>
<td>04/15/32</td>
</tr>
<tr>
<td>DDD1022160</td>
<td>MADISON PARK EURO FUNDING VIII DAC</td>
<td>2,800,000</td>
<td>$3,085,040</td>
<td>0.10%</td>
<td>1.70%</td>
<td>04/15/32</td>
</tr>
<tr>
<td>DDD985473</td>
<td>MADISON PARK EURO FUNDING XIV DAC</td>
<td>4,200,000</td>
<td>$4,652,921</td>
<td>0.16%</td>
<td>1.12%</td>
<td>07/15/32</td>
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<tr>
<td>55818CAT8</td>
<td>MADISON PARK FUNDING XI LTD</td>
<td>1,910,000</td>
<td>$1,859,385</td>
<td>0.06%</td>
<td>4.13%</td>
<td>07/23/29</td>
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<tr>
<td>55818BBA3</td>
<td>MADISON PARK FUNDING XIV LTD</td>
<td>1,000,000</td>
<td>$988,150</td>
<td>0.03%</td>
<td>3.65%</td>
<td>10/22/30</td>
</tr>
<tr>
<td>55818BEC9</td>
<td>MADISON PARK FUNDING XIV LTD</td>
<td>375,000</td>
<td>$368,546</td>
<td>0.01%</td>
<td>4.15%</td>
<td>10/22/30</td>
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<tr>
<td>55820TAC2</td>
<td>MADISON PARK FUNDING XXIII LTD</td>
<td>4,000,000</td>
<td>$3,975,600</td>
<td>0.13%</td>
<td>4.15%</td>
<td>10/22/30</td>
</tr>
<tr>
<td>55820TAE8</td>
<td>MADISON PARK FUNDING XXIII LTD</td>
<td>1,300,000</td>
<td>$1,282,177</td>
<td>0.04%</td>
<td>4.29%</td>
<td>10/27/30</td>
</tr>
<tr>
<td>55820CAE5</td>
<td>MADISON PARK FUNDING XXIX LTD</td>
<td>7,945,455</td>
<td>$7,859,564</td>
<td>0.26%</td>
<td>4.35%</td>
<td>10/18/30</td>
</tr>
<tr>
<td>55820CAG0</td>
<td>MADISON PARK FUNDING XXIX LTD</td>
<td>4,000,000</td>
<td>$3,978,160</td>
<td>0.13%</td>
<td>4.35%</td>
<td>10/18/30</td>
</tr>
<tr>
<td>55820CAJ4</td>
<td>MADISON PARK FUNDING XXIX LTD</td>
<td>995,968</td>
<td>$976,227</td>
<td>0.03%</td>
<td>4.20%</td>
<td>10/18/30</td>
</tr>
<tr>
<td>55821AAE8</td>
<td>MADISON PARK FUNDING XXVIII LTD</td>
<td>2,000,000</td>
<td>$1,975,620</td>
<td>0.07%</td>
<td>3.60%</td>
<td>07/15/30</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
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<tr>
<td>55821AAG3</td>
<td>MADISON PARK FUNDING XXVIII LTD</td>
<td>4,200,000</td>
<td>$4,035,948</td>
<td>0.14%</td>
<td>3.85%</td>
<td>07/15/30</td>
</tr>
<tr>
<td>55820YAB3</td>
<td>MADISON PARK FUNDING XXVII LTD</td>
<td>3,061,000</td>
<td>$3,018,727</td>
<td>0.10%</td>
<td>3.10%</td>
<td>04/20/30</td>
</tr>
<tr>
<td>55819YAA8</td>
<td>MADISON PARK FUNDING XXVI LTD</td>
<td>4,400,000</td>
<td>$4,397,844</td>
<td>0.15%</td>
<td>3.13%</td>
<td>07/29/30</td>
</tr>
<tr>
<td>55819DAE6</td>
<td>MADISON PARK FUNDING XXXI LTD</td>
<td>2,250,000</td>
<td>$2,234,880</td>
<td>0.08%</td>
<td>3.43%</td>
<td>01/23/31</td>
</tr>
<tr>
<td>55819DAG1</td>
<td>MADISON PARK FUNDING XXXI LTD</td>
<td>3,000,000</td>
<td>$2,977,890</td>
<td>0.10%</td>
<td>3.63%</td>
<td>01/23/31</td>
</tr>
<tr>
<td>55954LAC7</td>
<td>MAGNETTE XIV-R LTD</td>
<td>11,000,000</td>
<td>$10,970,630</td>
<td>0.37%</td>
<td>3.12%</td>
<td>10/18/31</td>
</tr>
<tr>
<td>571903AN3</td>
<td>MARRIOTT INTERNATIONAL INC</td>
<td>10,000,000</td>
<td>$10,096,457</td>
<td>0.34%</td>
<td>2.88%</td>
<td>03/01/21</td>
</tr>
<tr>
<td>575831EY4</td>
<td>MASSACHUSETTS ST CLG BLDG AUTH REVENUE</td>
<td>2,635,000</td>
<td>$2,623,511</td>
<td>0.09%</td>
<td>2.26%</td>
<td>05/01/26</td>
</tr>
<tr>
<td>576434CE9</td>
<td>MASTR ALTERNATIVE LOAN TRUST</td>
<td>13,225</td>
<td>$13,923</td>
<td>0.00%</td>
<td>5.00%</td>
<td>06/25/23</td>
</tr>
<tr>
<td>576434GE8</td>
<td>MASTR ALTERNATIVE LOAN TRUST 2003-6</td>
<td>23,627</td>
<td>$23,640</td>
<td>0.00%</td>
<td>5.00%</td>
<td>08/25/20</td>
</tr>
<tr>
<td>DDD687076</td>
<td>MEDIACOM ILLINOIS LLC</td>
<td>3,494,495</td>
<td>$3,498,835</td>
<td>0.12%</td>
<td>FLOATER</td>
<td>02/15/24</td>
</tr>
<tr>
<td>589929F94</td>
<td>MERRILL LYNCH MORTGAGE INVESTORS TRUST</td>
<td>210,689</td>
<td>$210,441</td>
<td>0.01%</td>
<td>2.45%</td>
<td>03/25/28</td>
</tr>
<tr>
<td>59020UJ65</td>
<td>MERRILL LYNCH MORTGAGE INVESTORS TRUST</td>
<td>1,866,636</td>
<td>$1,831,499</td>
<td>0.06%</td>
<td>1.92%</td>
<td>02/25/36</td>
</tr>
<tr>
<td>59217GAC2</td>
<td>METROPOLITAN LIFE GLOBAL FUNDING I</td>
<td>5,900,000</td>
<td>$6,142,565</td>
<td>0.21%</td>
<td>3.88%</td>
<td>04/11/22</td>
</tr>
<tr>
<td>59217GCS6</td>
<td>METROPOLITAN LIFE GLOBAL FUNDING I</td>
<td>8,400,000</td>
<td>$8,641,371</td>
<td>0.29%</td>
<td>3.38%</td>
<td>01/11/22</td>
</tr>
<tr>
<td>59284MAD6</td>
<td>MEXICO CITY AIRPORT TRUST</td>
<td>2,000,000</td>
<td>$2,006,870</td>
<td>0.07%</td>
<td>5.50%</td>
<td>07/31/47</td>
</tr>
<tr>
<td>59980CAA1</td>
<td>MILL CITY MORTGAGE LOAN TRUST 2017-3</td>
<td>6,449,263</td>
<td>$6,490,335</td>
<td>0.22%</td>
<td>2.75%</td>
<td>01/25/61</td>
</tr>
<tr>
<td>59980VAA9</td>
<td>MILL CITY MORTGAGE LOAN TRUST 2018-1</td>
<td>12,240,249</td>
<td>$12,530,916</td>
<td>0.42%</td>
<td>3.25%</td>
<td>05/25/62</td>
</tr>
<tr>
<td>59980MAC5</td>
<td>MILL CITY MORTGAGE LOAN TRUST 2018-2</td>
<td>4,257,608</td>
<td>$4,357,929</td>
<td>0.15%</td>
<td>3.50%</td>
<td>05/25/58</td>
</tr>
<tr>
<td>59980YAB1</td>
<td>MILL CITY MORTGAGE LOAN TRUST 2018-4</td>
<td>9,680,000</td>
<td>$9,966,307</td>
<td>0.34%</td>
<td>3.50%</td>
<td>04/25/66</td>
</tr>
<tr>
<td>59980TAA4</td>
<td>MILL CITY MORTGAGE TRUST</td>
<td>5,606,562</td>
<td>$5,627,138</td>
<td>0.19%</td>
<td>2.50%</td>
<td>04/25/57</td>
</tr>
<tr>
<td>DDD1011675</td>
<td>MKS INSTRUMENTS INC</td>
<td>494,867</td>
<td>$498,579</td>
<td>0.02%</td>
<td>FLOATER</td>
<td>02/02/26</td>
</tr>
<tr>
<td>589929Y36</td>
<td>MLCC MORTGAGE INVESTORS INC</td>
<td>456,836</td>
<td>$462,073</td>
<td>0.02%</td>
<td>2.33%</td>
<td>10/25/28</td>
</tr>
<tr>
<td>61747YDW2</td>
<td>MORGAN STANLEY</td>
<td>4,000,000</td>
<td>$4,004,188</td>
<td>0.13%</td>
<td>2.65%</td>
<td>01/27/20</td>
</tr>
<tr>
<td>61747YDX0</td>
<td>MORGAN STANLEY</td>
<td>22,400,000</td>
<td>$22,433,237</td>
<td>0.75%</td>
<td>3.08%</td>
<td>01/27/20</td>
</tr>
<tr>
<td>61761JB32</td>
<td>MORGAN STANLEY</td>
<td>6,600,000</td>
<td>$6,629,674</td>
<td>0.22%</td>
<td>2.80%</td>
<td>06/16/20</td>
</tr>
<tr>
<td>DDD693758</td>
<td>MORGAN STANLEY</td>
<td>11,000,000</td>
<td>$248,408</td>
<td>0.01%</td>
<td>1.00%</td>
<td>12/20/24</td>
</tr>
<tr>
<td>61744CLV6</td>
<td>MORGAN STANLEY ABS CAPITAL I INC TRUST</td>
<td>8,970</td>
<td>$9,011</td>
<td>0.00%</td>
<td>2.44%</td>
<td>01/25/35</td>
</tr>
<tr>
<td>DDD693108</td>
<td>MORGAN STANLEY BESPOKE PECAN 12/20/21 5-10% MEZZ</td>
<td>2,900,000</td>
<td>$90,660</td>
<td>0.00%</td>
<td>4.10%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>DDD693413</td>
<td>MORGAN STANLEY BESPOKE PECAN 12/20/21 5-10% MEZZ</td>
<td>2,900,000</td>
<td>$91,596</td>
<td>0.00%</td>
<td>3.98%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>617458AG9</td>
<td>MORGAN STANLEY CAPITAL I TRUST 2011-C1</td>
<td>3,466,255</td>
<td>$3,541,358</td>
<td>0.12%</td>
<td>5.03%</td>
<td>09/15/47</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
<td>---------------------------------------------------</td>
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<td>---------------</td>
</tr>
<tr>
<td>DDD693010</td>
<td>MORGAN STANLEY &amp; CO INTERNATIONAL PLC</td>
<td>1,700,000</td>
<td>$42,735</td>
<td>0.00%</td>
<td>N/A</td>
<td>12/20/19</td>
</tr>
<tr>
<td>62432MAA7</td>
<td>MOUNTAIN VIEW CLO XIV LTD</td>
<td>4,500,000</td>
<td>$4,501,845</td>
<td>0.15%</td>
<td>3.44%</td>
<td>04/15/29</td>
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<tr>
<td>DDD931149</td>
<td>MPL SEGREGATED SETTLED CASH</td>
<td>3,642,654</td>
<td>$3,642,654</td>
<td>0.12%</td>
<td>N/A</td>
<td>02/20/49</td>
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<tr>
<td>DDD691338</td>
<td>NABORS INDUSTRIES INC</td>
<td>-2,375,000</td>
<td>-$213,796</td>
<td>-0.01%</td>
<td>1.00%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>DDD691339</td>
<td>NABORS INDUSTRIES INC</td>
<td>2,375,000</td>
<td>-$521,014</td>
<td>-0.02%</td>
<td>1.00%</td>
<td>12/20/23</td>
</tr>
<tr>
<td>DDD691388</td>
<td>NABORS INDUSTRIES INC</td>
<td>1,185,000</td>
<td>-$259,959</td>
<td>-0.01%</td>
<td>1.00%</td>
<td>12/20/23</td>
</tr>
<tr>
<td>DDD691389</td>
<td>NABORS INDUSTRIES INC</td>
<td>-1,590,000</td>
<td>$143,130</td>
<td>0.00%</td>
<td>1.00%</td>
<td>12/20/21</td>
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<tr>
<td>78442FEJ3</td>
<td>NAVIENT CORP</td>
<td>384,000</td>
<td>$390,061</td>
<td>0.01%</td>
<td>8.00%</td>
<td>03/25/20</td>
</tr>
<tr>
<td>DDD684845</td>
<td>NAVIENT CORP</td>
<td>-300,000</td>
<td>-$4,423</td>
<td>0.00%</td>
<td>5.00%</td>
<td>03/20/20</td>
</tr>
<tr>
<td>DDD684846</td>
<td>NAVIENT CORP</td>
<td>-84,000</td>
<td>-$1,238</td>
<td>0.00%</td>
<td>5.00%</td>
<td>03/20/20</td>
</tr>
<tr>
<td>64128QAS4</td>
<td>NEUBERGER BERMAN CLO XVIII LTD</td>
<td>2,295,000</td>
<td>$2,283,800</td>
<td>0.08%</td>
<td>3.37%</td>
<td>10/21/30</td>
</tr>
<tr>
<td>64128QAW5</td>
<td>NEUBERGER BERMAN CLO XVIII LTD</td>
<td>1,600,000</td>
<td>$1,533,312</td>
<td>0.05%</td>
<td>4.12%</td>
<td>10/21/30</td>
</tr>
<tr>
<td>64131TAE4</td>
<td>NEUBERGER BERMAN CLO XVI-S LTD</td>
<td>400,000</td>
<td>$392,124</td>
<td>0.01%</td>
<td>3.60%</td>
<td>01/15/28</td>
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<tr>
<td>64131TAG9</td>
<td>NEUBERGER BERMAN CLO XVI-S LTD</td>
<td>400,000</td>
<td>$392,124</td>
<td>0.01%</td>
<td>3.60%</td>
<td>01/15/28</td>
</tr>
<tr>
<td>64131BAG8</td>
<td>NEUBERGER BERMAN CLO XXII LTD</td>
<td>1,400,000</td>
<td>$1,388,814</td>
<td>0.05%</td>
<td>3.40%</td>
<td>10/17/30</td>
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<tr>
<td>64131BAH6</td>
<td>NEUBERGER BERMAN CLO XXII LTD</td>
<td>900,000</td>
<td>$889,173</td>
<td>0.03%</td>
<td>3.65%</td>
<td>10/17/30</td>
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<tr>
<td>64131QAC4</td>
<td>NEUBERGER BERMAN LOAN ADVISERS CLO 26 LTD</td>
<td>1,078,945</td>
<td>$1,058,304</td>
<td>0.04%</td>
<td>3.50%</td>
<td>10/18/30</td>
</tr>
<tr>
<td>64131QAE0</td>
<td>NEUBERGER BERMAN LOAN ADVISERS CLO 26 LTD</td>
<td>2,100,000</td>
<td>$1,986,369</td>
<td>0.07%</td>
<td>3.75%</td>
<td>10/18/30</td>
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<tr>
<td>64131WAG2</td>
<td>NEUBERGER BERMAN LOAN ADVISERS CLO 27 LTD</td>
<td>500,000</td>
<td>$469,515</td>
<td>0.02%</td>
<td>3.70%</td>
<td>01/15/30</td>
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<tr>
<td>64132DAC2</td>
<td>NEUBERGER BERMAN LOAN ADVISERS CLO 32 LTD</td>
<td>4,800,000</td>
<td>$4,794,336</td>
<td>0.16%</td>
<td>3.82%</td>
<td>01/19/32</td>
</tr>
<tr>
<td>64132DAE8</td>
<td>NEUBERGER BERMAN LOAN ADVISERS CLO 32 LTD</td>
<td>6,000,000</td>
<td>$6,000,180</td>
<td>0.20%</td>
<td>4.62%</td>
<td>01/19/32</td>
</tr>
<tr>
<td>65023PAG5</td>
<td>NEWARK BSL CLO 2 LTD</td>
<td>583,989</td>
<td>$576,601</td>
<td>0.02%</td>
<td>4.29%</td>
<td>07/25/30</td>
</tr>
<tr>
<td>DDD540331</td>
<td>NEWPAGE CORP</td>
<td>500,000</td>
<td>$0</td>
<td>0.00%</td>
<td>N/A</td>
<td>12/31/14</td>
</tr>
<tr>
<td>649603AH0</td>
<td>NEW YORK MORTGAGE TRUST</td>
<td>189,336</td>
<td>$178,857</td>
<td>0.01%</td>
<td>2.38%</td>
<td>02/25/36</td>
</tr>
<tr>
<td>649791PQ7</td>
<td>NEW YORK ST</td>
<td>18,195,000</td>
<td>$18,161,521</td>
<td>0.61%</td>
<td>2.12%</td>
<td>02/15/25</td>
</tr>
<tr>
<td>64985TBA8</td>
<td>NEW YORK ST URBAN DEV CORP SALES TAX REVENUE</td>
<td>20,685,000</td>
<td>$20,488,906</td>
<td>0.69%</td>
<td>2.25%</td>
<td>03/15/26</td>
</tr>
<tr>
<td>B62L3V4</td>
<td>NOTA DO TESOURO NACIONAL NTNF</td>
<td>2,350</td>
<td>$585,205</td>
<td>0.02%</td>
<td>9.46%</td>
<td>01/01/21</td>
</tr>
<tr>
<td>62951CAP7</td>
<td>NZCG FUNDING LTD</td>
<td>6,600,000</td>
<td>$6,461,400</td>
<td>0.22%</td>
<td>3.47%</td>
<td>02/26/31</td>
</tr>
<tr>
<td>67087MAA4</td>
<td>OBP DEPOSITORY LLC TRUST</td>
<td>5,834,000</td>
<td>$5,843,297</td>
<td>0.20%</td>
<td>4.65%</td>
<td>07/15/45</td>
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<tr>
<td>67112FAD2</td>
<td>OBOX 2018-1 TRUST</td>
<td>2,821,865</td>
<td>$2,813,394</td>
<td>0.09%</td>
<td>2.36%</td>
<td>06/25/57</td>
</tr>
<tr>
<td>67576FAA7</td>
<td>OCTAGON INVESTMENT PARTNERS 18-R LTD</td>
<td>1,000,000</td>
<td>$991,020</td>
<td>0.03%</td>
<td>2.96%</td>
<td>04/16/31</td>
</tr>
<tr>
<td>67576FAJ8</td>
<td>OCTAGON INVESTMENT PARTNERS 18-R LTD</td>
<td>1,000,000</td>
<td>$913,540</td>
<td>0.03%</td>
<td>4.70%</td>
<td>04/16/31</td>
</tr>
<tr>
<td>67590YAN0</td>
<td>OCTAGON INVESTMENT PARTNERS 26 LTD</td>
<td>1,600,000</td>
<td>$1,573,680</td>
<td>0.05%</td>
<td>3.35%</td>
<td>07/15/30</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
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<td>-------------</td>
<td>--------------</td>
</tr>
<tr>
<td>67590YQA3</td>
<td>OCTAGON INVESTMENT PARTNERS 26 LTD</td>
<td>2,000,000</td>
<td>$1,969,100</td>
<td>0.07%</td>
<td>3.60%</td>
<td>07/15/30</td>
</tr>
<tr>
<td>67591EAS2</td>
<td>OCTAGON INVESTMENT PARTNERS 28 LTD</td>
<td>4,000,000</td>
<td>$4,004,560</td>
<td>0.13%</td>
<td>3.39%</td>
<td>10/24/30</td>
</tr>
<tr>
<td>67591EAU7</td>
<td>OCTAGON INVESTMENT PARTNERS 28 LTD</td>
<td>1,186,282</td>
<td>$1,185,677</td>
<td>0.04%</td>
<td>3.74%</td>
<td>10/24/30</td>
</tr>
<tr>
<td>67575XAE1</td>
<td>OCTAGON INVESTMENT PARTNERS 31 LLC</td>
<td>280,761</td>
<td>$278,026</td>
<td>0.01%</td>
<td>4.37%</td>
<td>07/20/30</td>
</tr>
<tr>
<td>67591TAC4</td>
<td>OCTAGON INVESTMENT PARTNERS 35 LTD</td>
<td>2,000,000</td>
<td>$1,955,880</td>
<td>0.07%</td>
<td>3.07%</td>
<td>01/20/31</td>
</tr>
<tr>
<td>67591VAE5</td>
<td>OCTAGON INVESTMENT PARTNERS 37 LTD</td>
<td>1,000,000</td>
<td>$985,490</td>
<td>0.03%</td>
<td>3.52%</td>
<td>07/25/30</td>
</tr>
<tr>
<td>67590BAU4</td>
<td>OCTAGON INVESTMENT PARTNERS XVI LTD</td>
<td>4,000,000</td>
<td>$3,939,600</td>
<td>0.13%</td>
<td>3.60%</td>
<td>07/17/30</td>
</tr>
<tr>
<td>67590BAW0</td>
<td>OCTAGON INVESTMENT PARTNERS XVI LTD</td>
<td>3,000,000</td>
<td>$2,827,980</td>
<td>0.10%</td>
<td>3.85%</td>
<td>07/17/30</td>
</tr>
<tr>
<td>67590WCL6</td>
<td>OCTAGON INVESTMENT PARTNERS XXIII LTD</td>
<td>250,000</td>
<td>$245,562</td>
<td>0.11%</td>
<td>3.85%</td>
<td>07/15/27</td>
</tr>
<tr>
<td>67590WCN2</td>
<td>OCTAGON INVESTMENT PARTNERS XXIII LTD</td>
<td>300,000</td>
<td>$292,215</td>
<td>0.01%</td>
<td>4.55%</td>
<td>07/15/27</td>
</tr>
<tr>
<td>67572YBU5</td>
<td>OCTAGON INVESTMENT PARTNERS XXII LTD</td>
<td>2,100,000</td>
<td>$1,999,137</td>
<td>0.07%</td>
<td>3.85%</td>
<td>01/22/30</td>
</tr>
<tr>
<td>67590RAY1</td>
<td>OCTAGON LOAN FUNDING LTD</td>
<td>3,300,000</td>
<td>$3,275,316</td>
<td>0.11%</td>
<td>3.08%</td>
<td>11/18/31</td>
</tr>
<tr>
<td>DDD1009896</td>
<td>ON Semiconductor Corp</td>
<td>3,234,378</td>
<td>$3,253,238</td>
<td>0.11%</td>
<td>FLOATER</td>
<td>09/18/26</td>
</tr>
<tr>
<td>DDD677244</td>
<td>ONSITE RENTAL GROUP OPERATIONS PTY LTD</td>
<td>254,233</td>
<td>$248,301</td>
<td>0.01%</td>
<td>5.88%</td>
<td>08/15/23</td>
</tr>
<tr>
<td>DDD678002</td>
<td>ONSITE RENTAL GROUP OPERATIONS PTY LTD</td>
<td>347,593</td>
<td>$321,523</td>
<td>0.01%</td>
<td>6.10%</td>
<td>10/26/23</td>
</tr>
<tr>
<td>68607DTW5</td>
<td>OREGON ST DEPT OF TRANSPRTN HIGHWAY USER TAX REVENUE</td>
<td>3,640,000</td>
<td>$3,648,808</td>
<td>0.12%</td>
<td>2.18%</td>
<td>11/15/25</td>
</tr>
<tr>
<td>VMGNEUR</td>
<td>OTC SECURITIZED MARGIN CASH - EUR</td>
<td>-362,986</td>
<td>-$399,938</td>
<td>-0.01%</td>
<td>N/A</td>
<td>02/20/49</td>
</tr>
<tr>
<td>VMGNUSD</td>
<td>OTC SECURITIZED MARGIN CASH - USD</td>
<td>2,557,684</td>
<td>$2,557,684</td>
<td>0.11%</td>
<td>N/A</td>
<td>02/20/49</td>
</tr>
<tr>
<td>69073TAR4</td>
<td>OWENS-BROCKWAY GLASS CONTAINER INC</td>
<td>4,000,000</td>
<td>$4,245,000</td>
<td>0.14%</td>
<td>5.88%</td>
<td>08/15/23</td>
</tr>
<tr>
<td>DDD6681041</td>
<td>OXBOW Carbon LLC</td>
<td>547,500</td>
<td>$547,271</td>
<td>0.02%</td>
<td>FLOATER</td>
<td>01/04/23</td>
</tr>
<tr>
<td>70914PG55</td>
<td>PENNSYLVANIA ST</td>
<td>6,500,000</td>
<td>$6,529,250</td>
<td>0.22%</td>
<td>5.00%</td>
<td>01/15/20</td>
</tr>
<tr>
<td>B1TMPZ3</td>
<td>PERUVIAN GOVERNMENT INTERNATIONAL BOND</td>
<td>2,200,000</td>
<td>$3,202,881</td>
<td>0.11%</td>
<td>6.55%</td>
<td>03/14/37</td>
</tr>
<tr>
<td>DDD685934</td>
<td>POST HOLDINGS INC</td>
<td>0</td>
<td>$0</td>
<td>0.00%</td>
<td>FLOATER</td>
<td>05/24/24</td>
</tr>
<tr>
<td>741531FA0</td>
<td>PRICOA GLOBAL FUNDING I</td>
<td>7,200,000</td>
<td>$7,542,655</td>
<td>0.25%</td>
<td>3.45%</td>
<td>09/01/23</td>
</tr>
<tr>
<td>742718EQ8</td>
<td>PROCTER &amp; GAMBLE CO</td>
<td>3,200,000</td>
<td>$3,199,656</td>
<td>0.11%</td>
<td>1.70%</td>
<td>11/03/21</td>
</tr>
<tr>
<td>74333JAA9</td>
<td>PROGRESS RESIDENTIAL 2017-SFR1 TRUST</td>
<td>408,504</td>
<td>$409,762</td>
<td>0.01%</td>
<td>2.77%</td>
<td>08/17/34</td>
</tr>
<tr>
<td>74332UAA5</td>
<td>PROGRESS RESIDENTIAL 2018-SFR2 TRUST</td>
<td>2,967,000</td>
<td>$3,014,347</td>
<td>0.10%</td>
<td>3.71%</td>
<td>08/17/35</td>
</tr>
<tr>
<td>74387LAE1</td>
<td>PROVIDENT FUNDING MORTGAGE TRUST 2019-1</td>
<td>7,180,000</td>
<td>$7,250,678</td>
<td>0.24%</td>
<td>3.00%</td>
<td>12/25/49</td>
</tr>
<tr>
<td>69362BBB7</td>
<td>PSEG Power LLC</td>
<td>7,700,000</td>
<td>$7,791,207</td>
<td>0.26%</td>
<td>3.00%</td>
<td>06/15/21</td>
</tr>
<tr>
<td>7609855V9</td>
<td>RAAC</td>
<td>288,326</td>
<td>$286,666</td>
<td>0.01%</td>
<td>2.41%</td>
<td>03/25/34</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
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</tr>
<tr>
<td>74983DA56</td>
<td>RACE POINT X CLO LTD</td>
<td>700,000</td>
<td>$683,809</td>
<td>0.02%</td>
<td>3.59%</td>
<td>07/25/31</td>
</tr>
<tr>
<td>750496AA9</td>
<td>RADNOR RE 2018-1 LTD</td>
<td>3,072,972</td>
<td>$3,073,576</td>
<td>0.10%</td>
<td>3.11%</td>
<td>03/25/28</td>
</tr>
<tr>
<td>BYWGQS3</td>
<td>REALKREDIT DANMARK A/S</td>
<td>30,060,000</td>
<td>$4,761,155</td>
<td>0.16%</td>
<td>1.00%</td>
<td>04/01/27</td>
</tr>
<tr>
<td>7591EPAK6</td>
<td>REGIONS FINANCIAL CORP</td>
<td>9,300,000</td>
<td>$9,412,576</td>
<td>0.32%</td>
<td>3.20%</td>
<td>02/08/21</td>
</tr>
<tr>
<td>75959V104</td>
<td>REMINGTON OUTDOOR CO INC</td>
<td>170,787</td>
<td>$106,741</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>DDD914325</td>
<td>REMINGTON OUTDOOR CO INC</td>
<td>16,078</td>
<td>$0</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>DDD693846</td>
<td>REPUBLIC OF ARGENTINA</td>
<td>760,000</td>
<td>-$465,662</td>
<td>-0.02%</td>
<td>5.00%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>DDD693857</td>
<td>REPUBLIC OF ARGENTINA</td>
<td>760,000</td>
<td>-$465,662</td>
<td>-0.02%</td>
<td>5.00%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>DDD693896</td>
<td>REPUBLIC OF ARGENTINA</td>
<td>1,900,000</td>
<td>-$1,164,156</td>
<td>-0.04%</td>
<td>5.00%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>DDD693951</td>
<td>REPUBLIC OF ARGENTINA</td>
<td>1,665,000</td>
<td>-$1,020,168</td>
<td>-0.03%</td>
<td>5.00%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>DDD693987</td>
<td>REPUBLIC OF ARGENTINA</td>
<td>2,000,000</td>
<td>-$1,225,428</td>
<td>-0.04%</td>
<td>5.00%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>BYVS6F7</td>
<td>REPUBLIC OF BELARUS INTERNATIONAL BOND</td>
<td>5,500,000</td>
<td>$6,271,314</td>
<td>0.21%</td>
<td>7.63%</td>
<td>06/29/27</td>
</tr>
<tr>
<td>B1YXLB9</td>
<td>REPUBLIC OF COLOMBIA</td>
<td>19,800,000,000</td>
<td>$7,038,189</td>
<td>0.24%</td>
<td>9.85%</td>
<td>06/28/27</td>
</tr>
<tr>
<td>BVHFBK1</td>
<td>REPUBLIC OF COLOMBIA</td>
<td>5,800,000</td>
<td>$6,464,423</td>
<td>0.22%</td>
<td>5.00%</td>
<td>06/15/45</td>
</tr>
<tr>
<td>BHS8VZ9</td>
<td>REPUBLIC OF GABON</td>
<td>8,000,000</td>
<td>$7,997,440</td>
<td>0.27%</td>
<td>6.38%</td>
<td>12/12/24</td>
</tr>
<tr>
<td>B0WLQZ7</td>
<td>REPUBLIC OF IRAQ</td>
<td>8,000,000</td>
<td>$7,742,240</td>
<td>0.26%</td>
<td>5.80%</td>
<td>01/15/28</td>
</tr>
<tr>
<td>76964R104</td>
<td>RIVIERA RESOURCES INC</td>
<td>2,835</td>
<td>$35,579</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>769755109</td>
<td>ROAN RESOURCES INC</td>
<td>2,964</td>
<td>$4,505</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>780082AC7</td>
<td>ROYAL BANK OF CANADA</td>
<td>6,300,000</td>
<td>$6,306,978</td>
<td>0.21%</td>
<td>2.10%</td>
<td>10/14/21</td>
</tr>
<tr>
<td>DDD693774</td>
<td>RUSSIAN FOREIGN BOND - EUROBOND</td>
<td>3,700,000</td>
<td>$55,283</td>
<td>0.00%</td>
<td>1.00%</td>
<td>12/20/21</td>
</tr>
<tr>
<td>B6X3VM6</td>
<td>RZD CAPITAL PLC (RUSSIAN RAILWAYS)</td>
<td>4,800,000</td>
<td>$5,151,792</td>
<td>0.17%</td>
<td>5.70%</td>
<td>04/05/22</td>
</tr>
<tr>
<td>785592AE6</td>
<td>SABINE PASS LIQUEFACTION LLC</td>
<td>10,400,000</td>
<td>$10,700,792</td>
<td>0.36%</td>
<td>5.63%</td>
<td>02/01/21</td>
</tr>
<tr>
<td>79970YAB1</td>
<td>SANCHEZ ENERGY CORP</td>
<td>1,900,000</td>
<td>$76,000</td>
<td>0.00%</td>
<td>7.75%</td>
<td>06/15/21</td>
</tr>
<tr>
<td>798170A08</td>
<td>SAN JOSE CA REDEV AGY SUCCESSOR AGY TAX ALLOCATI</td>
<td>1,595,000</td>
<td>$1,611,205</td>
<td>0.05%</td>
<td>2.48%</td>
<td>08/01/21</td>
</tr>
<tr>
<td>798170AE6</td>
<td>SAN JOSE CA REDEV AGY SUCCESSOR AGY TAX ALLOCATI</td>
<td>5,320,000</td>
<td>$5,416,877</td>
<td>0.18%</td>
<td>2.63%</td>
<td>08/01/22</td>
</tr>
<tr>
<td>DDD668591</td>
<td>SECURUS TECHNOLOGIES HOLDINGS INC</td>
<td>348,227</td>
<td>$251,884</td>
<td>0.01%</td>
<td>FLOATER</td>
<td>11/01/24</td>
</tr>
<tr>
<td>DDD668594</td>
<td>SECURUS TECHNOLOGIES HOLDINGS INC</td>
<td>790,635</td>
<td>$390,046</td>
<td>0.01%</td>
<td>FLOATER</td>
<td>11/01/25</td>
</tr>
<tr>
<td>81746RAD1</td>
<td>SEQUOIA MORTGAGE TRUST 2016-2</td>
<td>11,943,847</td>
<td>$12,223,173</td>
<td>0.41%</td>
<td>3.50%</td>
<td>08/25/46</td>
</tr>
<tr>
<td>82967NBE7</td>
<td>SIRIUS XM RADIO INC</td>
<td>700,000</td>
<td>$735,000</td>
<td>0.02%</td>
<td>4.63%</td>
<td>07/15/24</td>
</tr>
<tr>
<td>BCC2KHCY5</td>
<td>SOUND POINT EURO CLO II FUNDING DAC</td>
<td>8,200,000</td>
<td>$9,063,022</td>
<td>0.30%</td>
<td>1.11%</td>
<td>10/26/32</td>
</tr>
<tr>
<td>BCC2KHCY9</td>
<td>SOUND POINT EURO CLO II FUNDING DAC</td>
<td>4,300,000</td>
<td>$4,730,512</td>
<td>0.16%</td>
<td>1.85%</td>
<td>10/26/32</td>
</tr>
<tr>
<td>B596VC2</td>
<td>SOUTH AFRICA REPUBLIC OF</td>
<td>115,300,000</td>
<td>$6,558,411</td>
<td>0.22%</td>
<td>7.00%</td>
<td>02/28/31</td>
</tr>
<tr>
<td>842587CS4</td>
<td>SOUTHERN CO/THE</td>
<td>6,500,000</td>
<td>$6,526,503</td>
<td>0.22%</td>
<td>2.35%</td>
<td>07/01/21</td>
</tr>
<tr>
<td>BFX1703</td>
<td>SPAIN GOVERNMENT BOND</td>
<td>22,210,000</td>
<td>$32,842,745</td>
<td>1.10%</td>
<td>2.70%</td>
<td>10/31/48</td>
</tr>
<tr>
<td>DDD693765</td>
<td>SPAIN GOVERNMENT INTERNATIONAL BOND</td>
<td>4,400,000</td>
<td>$129,122</td>
<td>0.00%</td>
<td>1.00%</td>
<td>12/20/24</td>
</tr>
<tr>
<td>852061AQ3</td>
<td>SPRINT COMMUNICATIONS INC</td>
<td>2,000,000</td>
<td>$2,017,810</td>
<td>0.07%</td>
<td>7.00%</td>
<td>03/01/20</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
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<td>---------------</td>
</tr>
<tr>
<td>85208NAA8</td>
<td>SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SP</td>
<td>1,250,000</td>
<td>$1,262,500</td>
<td>0.04%</td>
<td>3.36%</td>
<td>03/20/23</td>
</tr>
<tr>
<td>85325JB8</td>
<td>STANDARD CHARTERED PLC</td>
<td>10,000,000</td>
<td>$10,340,850</td>
<td>0.35%</td>
<td>3.89%</td>
<td>03/15/24</td>
</tr>
<tr>
<td>857006AE0</td>
<td>STATE GRID OVERSEAS INVESTMENT 2016 LTD</td>
<td>9,400,000</td>
<td>$9,480,699</td>
<td>0.32%</td>
<td>2.75%</td>
<td>05/04/22</td>
</tr>
<tr>
<td>863579AP3</td>
<td>STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST</td>
<td>1,194,424</td>
<td>$1,219,187</td>
<td>0.04%</td>
<td>4.21%</td>
<td>09/25/34</td>
</tr>
<tr>
<td>86359LEV7</td>
<td>STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST</td>
<td>1,160,143</td>
<td>$1,153,641</td>
<td>0.04%</td>
<td>2.43%</td>
<td>02/19/35</td>
</tr>
<tr>
<td>DDD871636</td>
<td>SYNEOS HEALTH INC</td>
<td>2,600,558</td>
<td>$2,607,871</td>
<td>0.09%</td>
<td>FLOATER</td>
<td>11/18/30</td>
</tr>
<tr>
<td>87231BAG8</td>
<td>TCI-FLATIRON CLO 2017-1 LTD</td>
<td>500,000</td>
<td>$472,355</td>
<td>0.02%</td>
<td>3.75%</td>
<td>09/25/34</td>
</tr>
<tr>
<td>878237AG1</td>
<td>TECH DATA CORP</td>
<td>800,000</td>
<td>$814,870</td>
<td>0.03%</td>
<td>2.75%</td>
<td>03/15/26</td>
</tr>
<tr>
<td>BYWV1D2</td>
<td>TENCENT HOLDINGS LTD</td>
<td>8,000,000</td>
<td>$8,121,520</td>
<td>0.03%</td>
<td>2.99%</td>
<td>01/19/23</td>
</tr>
<tr>
<td>88273AD8</td>
<td>TEXAS ST</td>
<td>2,685,000</td>
<td>$2,746,989</td>
<td>0.09%</td>
<td>5.00%</td>
<td>04/01/21</td>
</tr>
<tr>
<td>88278PZC1</td>
<td>TEXAS ST UNIV SYS FING REVENUE</td>
<td>4,825,000</td>
<td>$4,914,000</td>
<td>0.16%</td>
<td>2.35%</td>
<td>03/15/26</td>
</tr>
<tr>
<td>DDD939685</td>
<td>THOR INDUSTRIES INC</td>
<td>1,785,003</td>
<td>$1,777,172</td>
<td>0.06%</td>
<td>FLOATER</td>
<td>11/18/30</td>
</tr>
<tr>
<td>885220FS7</td>
<td>THORNBURG MORTGAGE SECURITIES TRUST</td>
<td>694,584</td>
<td>$682,181</td>
<td>0.02%</td>
<td>2.45%</td>
<td>09/25/34</td>
</tr>
<tr>
<td>885220HB2</td>
<td>THORNBURG MORTGAGE SECURITIES TRUST</td>
<td>2,600,558</td>
<td>$2,607,871</td>
<td>0.27%</td>
<td>FLOATER</td>
<td>02/15/25</td>
</tr>
<tr>
<td>DDD989479</td>
<td>TIBCO SOFTWARE INC</td>
<td>1,379,999</td>
<td>$1,385,174</td>
<td>0.05%</td>
<td>FLOATER</td>
<td>06/30/26</td>
</tr>
<tr>
<td>87299ATQ7</td>
<td>T-MOBILE USA INC</td>
<td>1,800,000</td>
<td>$0</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>891145V0</td>
<td>TORONTO-DOMINION BANK</td>
<td>12,700,000</td>
<td>$12,760,551</td>
<td>0.43%</td>
<td>2.25%</td>
<td>03/15/22</td>
</tr>
<tr>
<td>89171DBH9</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>3,007,966</td>
<td>$3,024,090</td>
<td>0.10%</td>
<td>3.00%</td>
<td>10/25/53</td>
</tr>
<tr>
<td>89171YAL5</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>461,770</td>
<td>$464,938</td>
<td>0.02%</td>
<td>2.75%</td>
<td>11/25/60</td>
</tr>
<tr>
<td>89171VAY7</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>462,692</td>
<td>$466,425</td>
<td>0.02%</td>
<td>2.75%</td>
<td>11/25/57</td>
</tr>
<tr>
<td>89172GAA2</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>7,381,784</td>
<td>$7,409,203</td>
<td>0.25%</td>
<td>2.50%</td>
<td>11/25/57</td>
</tr>
<tr>
<td>89172HAJ6</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>1,842,731</td>
<td>$1,857,696</td>
<td>0.06%</td>
<td>3.50%</td>
<td>03/25/54</td>
</tr>
<tr>
<td>89172HAK3</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>850,946</td>
<td>$854,535</td>
<td>0.03%</td>
<td>3.00%</td>
<td>03/25/54</td>
</tr>
<tr>
<td>89172HAA6</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>11,887,586</td>
<td>$11,852,127</td>
<td>0.40%</td>
<td>2.50%</td>
<td>07/25/55</td>
</tr>
<tr>
<td>89172YAA8</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>7,881,858</td>
<td>$7,858,799</td>
<td>0.26%</td>
<td>2.25%</td>
<td>04/25/56</td>
</tr>
<tr>
<td>89173CAA5</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>3,731,306</td>
<td>$3,748,534</td>
<td>0.13%</td>
<td>2.50%</td>
<td>10/25/56</td>
</tr>
<tr>
<td>89173FAA8</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>11,244,471</td>
<td>$11,318,045</td>
<td>0.38%</td>
<td>2.75%</td>
<td>10/25/56</td>
</tr>
<tr>
<td>89173HA4A</td>
<td>TOWD POINT MORTGAGE TRUST</td>
<td>11,247,849</td>
<td>$11,353,491</td>
<td>0.38%</td>
<td>2.75%</td>
<td>04/25/57</td>
</tr>
<tr>
<td>89172PAJ8</td>
<td>TOWD POINT MORTGAGE TRUST 2016-2</td>
<td>766,662</td>
<td>$771,404</td>
<td>0.03%</td>
<td>2.75%</td>
<td>08/25/55</td>
</tr>
<tr>
<td>89173UAA5</td>
<td>TOWD POINT MORTGAGE TRUST 2017-4</td>
<td>12,258,363</td>
<td>$12,401,472</td>
<td>0.42%</td>
<td>2.75%</td>
<td>06/25/57</td>
</tr>
<tr>
<td>89169EAA7</td>
<td>TOWD POINT MORTGAGE TRUST 2017-5</td>
<td>2,577,393</td>
<td>$2,577,806</td>
<td>0.09%</td>
<td>3.21%</td>
<td>02/25/57</td>
</tr>
<tr>
<td>89176EAA8</td>
<td>TOWD POINT MORTGAGE TRUST 2018-1</td>
<td>2,809,184</td>
<td>$2,845,716</td>
<td>0.10%</td>
<td>3.00%</td>
<td>01/25/58</td>
</tr>
<tr>
<td>89175VAA1</td>
<td>TOWD POINT MORTGAGE TRUST 2018-2</td>
<td>6,617,868</td>
<td>$6,741,327</td>
<td>0.23%</td>
<td>3.25%</td>
<td>03/25/58</td>
</tr>
<tr>
<td>89175MAA1</td>
<td>TOWD POINT MORTGAGE TRUST 2018-3</td>
<td>14,091,506</td>
<td>$14,742,280</td>
<td>0.50%</td>
<td>3.75%</td>
<td>05/25/58</td>
</tr>
<tr>
<td>89175TAA6</td>
<td>TOWD POINT MORTGAGE TRUST 2018-4</td>
<td>16,767,070</td>
<td>$17,173,437</td>
<td>0.58%</td>
<td>3.00%</td>
<td>06/25/58</td>
</tr>
<tr>
<td>89176VAA8</td>
<td>TOWD POINT MORTGAGE TRUST 2018-4</td>
<td>3,750,110</td>
<td>$3,836,404</td>
<td>0.13%</td>
<td>3.25%</td>
<td>07/25/58</td>
</tr>
<tr>
<td>89176LAA2</td>
<td>TOWD POINT MORTGAGE TRUST 2018-6</td>
<td>6,858,770</td>
<td>$7,060,434</td>
<td>0.24%</td>
<td>3.75%</td>
<td>03/25/58</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
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<td>--------------</td>
</tr>
<tr>
<td>89177BAA3</td>
<td>TOWD POINT MORTGAGE TRUST 2019-1</td>
<td>13,166,956</td>
<td>$13,745,705</td>
<td>0.46%</td>
<td>3.75%</td>
<td>03/25/58</td>
</tr>
<tr>
<td>86787EBA4</td>
<td>TRUST BANK</td>
<td>5,000,000</td>
<td>$5,063,818</td>
<td>0.17%</td>
<td>3.53%</td>
<td>10/26/21</td>
</tr>
<tr>
<td>DDD690780</td>
<td>TURKEY GOVERNMENT INTERNATIONAL BOND</td>
<td>-900,000</td>
<td>-$327</td>
<td>0.00%</td>
<td>1.00%</td>
<td>12/20/19</td>
</tr>
<tr>
<td>BYYY1D5</td>
<td>TURKIYE VAKIFLAR BANKASI TAO</td>
<td>1,800,000</td>
<td>$2,003,806</td>
<td>0.07%</td>
<td>3.75%</td>
<td>11/04/22</td>
</tr>
<tr>
<td>903724BM3</td>
<td>UKRAINE GOVERNMENT</td>
<td>8,100,000</td>
<td>$8,264,689</td>
<td>0.28%</td>
<td>7.38%</td>
<td>09/25/32</td>
</tr>
<tr>
<td>91087BAC4</td>
<td>UNITED MEXICAN STATES</td>
<td>7,600,000</td>
<td>$8,110,682</td>
<td>0.27%</td>
<td>2.38%</td>
<td>03/28/27</td>
</tr>
<tr>
<td>DDD934784</td>
<td>UNITED RENTALS NORTH AMERICA INC</td>
<td>4,683,532</td>
<td>$4,711,830</td>
<td>0.16%</td>
<td>FLOATER</td>
<td>10/31/25</td>
</tr>
<tr>
<td>912828B58</td>
<td>UNITED STATES TREASURY NOTE/BOND</td>
<td>55,500,000</td>
<td>$55,781,835</td>
<td>1.88%</td>
<td>2.13%</td>
<td>01/31/21</td>
</tr>
<tr>
<td>912828F21</td>
<td>UNITED STATES TREASURY NOTE/BOND</td>
<td>117,000,000</td>
<td>$117,973,476</td>
<td>3.97%</td>
<td>2.13%</td>
<td>09/30/21</td>
</tr>
<tr>
<td>912828WY2</td>
<td>UNITED STATES TREASURY NOTE/BOND</td>
<td>39,000,000</td>
<td>$39,368,671</td>
<td>1.32%</td>
<td>2.25%</td>
<td>07/31/21</td>
</tr>
<tr>
<td>B3N3KV7</td>
<td>UNITED TECHNOLOGIES CORP</td>
<td>7,500,000</td>
<td>$7,568,464</td>
<td>0.25%</td>
<td>4.50%</td>
<td>04/15/20</td>
</tr>
<tr>
<td>DDD982888</td>
<td>UPGRADE 4991</td>
<td>3,016,328</td>
<td>$2,933,046</td>
<td>0.10%</td>
<td>25.35%</td>
<td>07/02/23</td>
</tr>
<tr>
<td>91531XAA2</td>
<td>UPGRADE MASTER PASS-THRU TRUST</td>
<td>1,046,941</td>
<td>$1,046,402</td>
<td>0.04%</td>
<td>10.95%</td>
<td>06/15/25</td>
</tr>
<tr>
<td>760942AV4</td>
<td>URUGUAY REPUBLIC OF</td>
<td>224,059,212</td>
<td>$5,862,347</td>
<td>0.20%</td>
<td>3.70%</td>
<td>06/26/37</td>
</tr>
<tr>
<td>DDD1006232</td>
<td>US 10YR NOTE (CBT)MAR20</td>
<td>-925</td>
<td>$111,019</td>
<td>0.00%</td>
<td>N/A</td>
<td>03/20/20</td>
</tr>
<tr>
<td>DDD1006231</td>
<td>US 10YR ULTRA FUT MAR20</td>
<td>-79</td>
<td>$19,515</td>
<td>0.00%</td>
<td>N/A</td>
<td>03/20/20</td>
</tr>
<tr>
<td>DDD1024790</td>
<td>US 2YR NOTE (CBT) MAR20</td>
<td>2,991</td>
<td>$203,973</td>
<td>0.01%</td>
<td>N/A</td>
<td>03/31/20</td>
</tr>
<tr>
<td>DDD1024789</td>
<td>US 5YR NOTE (CBT) MAR20</td>
<td>-71</td>
<td>-$1,109</td>
<td>0.00%</td>
<td>N/A</td>
<td>03/31/20</td>
</tr>
<tr>
<td>DDD1006230</td>
<td>US LONG BOND(CBT) MAR20</td>
<td>-150</td>
<td>$41,015</td>
<td>0.00%</td>
<td>N/A</td>
<td>03/20/20</td>
</tr>
<tr>
<td>912828MF4</td>
<td>U S TREASURY NOTE/BOND I/L</td>
<td>25,954,034</td>
<td>$25,972,822</td>
<td>0.87%</td>
<td>1.38%</td>
<td>01/15/20</td>
</tr>
<tr>
<td>912828Q60</td>
<td>U S TREASURY NOTE/BOND I/L</td>
<td>19,499,089</td>
<td>$19,363,147</td>
<td>0.65%</td>
<td>.13%</td>
<td>04/15/21</td>
</tr>
<tr>
<td>912828SA9</td>
<td>U S TREASURY NOTE/BOND I/L</td>
<td>40,837,043</td>
<td>$40,587,900</td>
<td>1.36%</td>
<td>.13%</td>
<td>01/15/22</td>
</tr>
<tr>
<td>912828TE0</td>
<td>U S TREASURY NOTE/BOND I/L</td>
<td>21,212,826</td>
<td>$21,173,704</td>
<td>0.71%</td>
<td>.13%</td>
<td>07/15/22</td>
</tr>
<tr>
<td>912828VM9</td>
<td>U S TREASURY NOTE/BOND I/L</td>
<td>32,104,512</td>
<td>$32,362,545</td>
<td>1.09%</td>
<td>.38%</td>
<td>07/15/23</td>
</tr>
<tr>
<td>DDD1006241</td>
<td>US ULTRA BOND CBT MAR20</td>
<td>-5</td>
<td>$2,343</td>
<td>0.00%</td>
<td>N/A</td>
<td>03/20/20</td>
</tr>
<tr>
<td>DDD576851</td>
<td>UTEX INDUSTRIES INC</td>
<td>684,588</td>
<td>$492,903</td>
<td>0.02%</td>
<td>FLOATER</td>
<td>05/21/21</td>
</tr>
<tr>
<td>DDD576853</td>
<td>UTEX INDUSTRIES INC</td>
<td>71,338</td>
<td>$33,172</td>
<td>0.00%</td>
<td>FLOATER</td>
<td>05/20/22</td>
</tr>
<tr>
<td>DDD874726</td>
<td>VALEANT PHARMACEUTICALS INTERNATIONAL</td>
<td>473,850</td>
<td>$476,548</td>
<td>0.02%</td>
<td>FLOATER</td>
<td>06/02/25</td>
</tr>
<tr>
<td>DDD632099</td>
<td>VARIATION MARGIN-JPMORGAN-AUD</td>
<td>27</td>
<td>$18</td>
<td>0.00%</td>
<td>N/A</td>
<td>02/20/49</td>
</tr>
<tr>
<td>DDD632084</td>
<td>VARIATION MARGIN-JPMORGAN-EUR</td>
<td>-448</td>
<td>-$493</td>
<td>0.00%</td>
<td>N/A</td>
<td>02/20/49</td>
</tr>
<tr>
<td>DDD632083</td>
<td>VARIATION MARGIN-JPMORGAN-USD</td>
<td>5,875,804</td>
<td>$5,875,804</td>
<td>0.20%</td>
<td>N/A</td>
<td>02/20/49</td>
</tr>
<tr>
<td>92531L116</td>
<td>VERSO CORP</td>
<td>146</td>
<td>$441</td>
<td>0.00%</td>
<td>N/A</td>
<td>07/25/23</td>
</tr>
<tr>
<td>92531L207</td>
<td>VERSO CORP</td>
<td>1,387</td>
<td>$25,604</td>
<td>0.00%</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>92915PAR6</td>
<td>VOYA CLO 2014-1 LTD</td>
<td>600,000</td>
<td>$543,126</td>
<td>0.02%</td>
<td>4.80%</td>
<td>04/18/31</td>
</tr>
<tr>
<td>92915HAL7</td>
<td>VOYA CLO 2016-3 LTD</td>
<td>1,800,000</td>
<td>$1,795,968</td>
<td>0.06%</td>
<td>3.19%</td>
<td>10/18/31</td>
</tr>
<tr>
<td>92915HAN3</td>
<td>VOYA CLO 2016-3 LTD</td>
<td>818,182</td>
<td>$808,339</td>
<td>0.03%</td>
<td>3.40%</td>
<td>10/18/31</td>
</tr>
<tr>
<td>92915HAU7</td>
<td>VOYA CLO 2016-3 LTD</td>
<td>1,698,113</td>
<td>$1,588,601</td>
<td>0.05%</td>
<td>5.25%</td>
<td>10/18/31</td>
</tr>
<tr>
<td>92915QAJ2</td>
<td>VOYA CLO 2017-3 LTD</td>
<td>507,690</td>
<td>$502,166</td>
<td>0.02%</td>
<td>4.32%</td>
<td>07/20/30</td>
</tr>
<tr>
<td>Security Identifier</td>
<td>Security Name</td>
<td>Shares/Positions Held</td>
<td>Market Value</td>
<td>% of TNA</td>
<td>Coupon Rate</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>---------------------</td>
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<td>--------------</td>
</tr>
<tr>
<td>92917JAC1</td>
<td>VOYA CLO 2018-2 LTD</td>
<td>2,500,000</td>
<td>$2,455,400</td>
<td>0.08%</td>
<td>3.25%</td>
<td>07/15/31</td>
</tr>
<tr>
<td>92917WAE8</td>
<td>VOYA CLO 2018-4 LTD</td>
<td>948,052</td>
<td>$943,340</td>
<td>0.03%</td>
<td>3.85%</td>
<td>01/15/32</td>
</tr>
<tr>
<td>92916WAA7</td>
<td>VOYA CLO LTD</td>
<td>4,500,000</td>
<td>$4,450,590</td>
<td>0.15%</td>
<td>2.91%</td>
<td>04/25/31</td>
</tr>
<tr>
<td>92916WAJ8</td>
<td>VOYA CLO LTD</td>
<td>375,000</td>
<td>$340,305</td>
<td>0.01%</td>
<td>4.69%</td>
<td>04/25/31</td>
</tr>
<tr>
<td>92925CBA9</td>
<td>WAMU MORTGAGE PASS THROUGH CERTIFICATES</td>
<td>1,972,317</td>
<td>$1,968,406</td>
<td>0.07%</td>
<td>1.98%</td>
<td>12/25/45</td>
</tr>
<tr>
<td>92922FR75</td>
<td>WAMU MORTGAGE PASS-THROUGH CERTIFICATES</td>
<td>808,934</td>
<td>$805,103</td>
<td>0.03%</td>
<td>2.29%</td>
<td>07/25/45</td>
</tr>
<tr>
<td>948214AS0</td>
<td>WEBSTER PARK CLO LTD</td>
<td>1,750,000</td>
<td>$1,724,660</td>
<td>0.06%</td>
<td>3.57%</td>
<td>07/20/30</td>
</tr>
<tr>
<td>95000KAZ8</td>
<td>WELLS FARGO COMMERCIAL MORTGAGE TRUST</td>
<td>6,534,000</td>
<td>$6,558,374</td>
<td>0.22%</td>
<td>2.40%</td>
<td>11/15/49</td>
</tr>
<tr>
<td>94989UAC5</td>
<td>WELLS FARGO MORTGAGE BACKED SECURITIES 2018-1</td>
<td>5,016,154</td>
<td>$5,105,532</td>
<td>0.17%</td>
<td>3.50%</td>
<td>07/25/47</td>
</tr>
<tr>
<td>949781AA6</td>
<td>WELLS FARGO MORTGAGE BACKED SECURITIES TRUST</td>
<td>593,820</td>
<td>$593,820</td>
<td>0.02%</td>
<td>5.07%</td>
<td>02/25/35</td>
</tr>
<tr>
<td>951680AK3</td>
<td>WEST CLO LTD</td>
<td>1,360,000</td>
<td>$1,357,266</td>
<td>0.05%</td>
<td>3.35%</td>
<td>07/18/26</td>
</tr>
<tr>
<td>951680AL1</td>
<td>WEST CLO LTD</td>
<td>2,410,000</td>
<td>$2,407,517</td>
<td>0.08%</td>
<td>3.85%</td>
<td>07/18/26</td>
</tr>
<tr>
<td>96122WAK6</td>
<td>WESTPAC BANKING CORP</td>
<td>6,300,000</td>
<td>$6,320,821</td>
<td>0.21%</td>
<td>2.25%</td>
<td>11/09/21</td>
</tr>
<tr>
<td>96122WAL4</td>
<td>WESTPAC BANKING CORP</td>
<td>9,700,000</td>
<td>$9,722,698</td>
<td>0.33%</td>
<td>2.10%</td>
<td>02/25/22</td>
</tr>
<tr>
<td>96950FAG9</td>
<td>WILLIAMS COS INC/THE</td>
<td>1,700,000</td>
<td>$1,723,375</td>
<td>0.06%</td>
<td>4.13%</td>
<td>11/15/20</td>
</tr>
<tr>
<td>DDD556953</td>
<td>WOLVERINE FUELS HOLDING LLC</td>
<td>1,371,507</td>
<td>$1,340,648</td>
<td>0.05%</td>
<td>FLOATER</td>
<td>08/14/20</td>
</tr>
<tr>
<td>DDD556954</td>
<td>WOLVERINE FUELS HOLDING LLC</td>
<td>427,667</td>
<td>$404,145</td>
<td>0.01%</td>
<td>FLOATER</td>
<td>02/16/21</td>
</tr>
<tr>
<td>DDD657975</td>
<td>ZAYO GROUP LLC</td>
<td>1,193,877</td>
<td>$1,196,436</td>
<td>0.04%</td>
<td>2.70%</td>
<td>04/01/20</td>
</tr>
<tr>
<td>98956PAK8</td>
<td>ZIMMER BIOMET HOLDINGS INC</td>
<td>7,500,000</td>
<td>$7,510,418</td>
<td>0.25%</td>
<td>2.70%</td>
<td>04/01/20</td>
</tr>
</tbody>
</table>
Important Legal Information

- **Portfolio holdings are subject to change without notice and may not represent current or future portfolio composition.** The portfolio data is “as of” the date indicated and we disclaim any responsibility to update the information.

- The net market value of all currency forward contracts is included in cash and other net assets, reflected in the base currency of the fund. The net market value of any Credit Default, Interest Rate and/or other Swap contract positions are displayed as exposure to the issuing counterparty (i.e. "Citibank").

- Unlike the fund’s regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it differs from that in the complete statement of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete statement of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year.

- The portfolio data is for information only. It does not constitute a recommendation or an offer for a particular security or fund, nor should it be taken as a solicitation or a recommendation to buy or sell securities or other investments.

- **Investors should carefully consider a fund’s investment goals, risks, charges and expenses before investing. To obtain a prospectus, which contains this and other information, talk to your financial advisor, call us at 1-800/DIAL BEN (1-800/342-5236) or visit our website at franklintempleton.com. Please read the prospectus carefully before investing. Franklin Templeton Distributors Inc., One Franklin Parkway, San Mateo, CA 94403.