



FTIF - Franklin Flexible Alpha Bond Fund

November 30, 2018

Portfolio Holdings

Les données de portefeuille des fonds de Franklin Templeton Investments sont mis à la disposition du public et soumis à notre politique de distribution des titres en portefeuilles. Ils sont présentés à la date indiquée.

Ces données de portefeuille ne doivent pas être considérées comme une liste complète des titres d'un fonds (ou des principaux titres d'un fonds) car l'information sur des titres en particulier peut être dissimulée si cela est dans l'intérêt du fonds. De plus, les contrats à terme sur devises ne sont pas inclus dans les données de portefeuille. A la place, la valeur de marché nette de tous les contrats à terme sur devises est incluse en liquidités et autres actifs nets du fonds. Les avoirs en portefeuille en instruments financiers dérivés de gré à gré tels que les swaps sur défaillance de crédits, les swaps de taux d'intérêts ou autres contrats de swaps, listent uniquement le nom de la contrepartie et non les détails des instruments financiers dérivés. Les données complètes du portefeuille peuvent être consultées dans les rapports annuels et semi-annuels du fonds.

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
007036SE7	ADJUSTABLE RATE MORTGAGE TRUST	893,651	\$883,938	0.20%	2.85%	11/25/35
00764MFC6	AEGIS ASSET BACKED SECURITIES TRUST	805,925	\$799,339	0.18%	2.75%	06/25/35
DDD664973	AES CORP	-400,000	-\$56,725	-0.01%	5.00%	06/20/22
DDD665154	AES CORP	-650,000	-\$92,178	-0.02%	5.00%	06/20/22
01609WAS1	ALIBABA GROUP HOLDING LTD	700,000	\$672,276	0.15%	2.80%	06/06/23
00507UAS0	ALLERGAN FUNDING SCS	900,000	\$864,450	0.19%	3.80%	03/15/25
DDD677327	ALLY FINANCIAL INC	-600,000	-\$84,138	-0.02%	5.00%	12/20/22
DDD677414	ALLY FINANCIAL INC	-250,000	-\$35,057	-0.01%	5.00%	12/20/22
DDD677525	ALLY FINANCIAL INC	-650,000	-\$91,149	-0.02%	5.00%	12/20/22
02376RAA0	AMERICAN AIRLINES GROUP INC	1,730,000	\$1,749,462	0.39%	5.50%	10/01/19
DDD679266	AMERICAN AIRLINES GROUP INC	-1,300,000	-\$62,269	-0.01%	5.00%	12/20/19
DDD679267	AMERICAN AIRLINES GROUP INC	-430,000	-\$20,596	0.00%	5.00%	12/20/19
02666TAA5	AMERICAN HOMES 4 RENT LP	1,000,000	\$946,275	0.21%	4.25%	02/15/28
03027XAK6	AMERICAN TOWER CORP	1,600,000	\$1,470,727	0.33%	3.38%	10/15/26
031162CQ1	AMGEN INC	1,600,000	\$1,482,306	0.33%	3.20%	11/02/27
00178LAD1	AMMC CLO 21 LTD	2,500,000	\$2,462,475	0.55%	4.66%	11/02/30
00176ABB0	AMMC CLO XI LTD	2,000,000	\$1,951,980	0.44%	4.12%	04/30/31
00176ABC8	AMMC CLO XI LTD	600,000	\$592,542	0.13%	4.42%	04/30/31
00176ABD6	AMMC CLO XI LTD	400,000	\$384,016	0.09%	5.37%	04/30/31
032511BJ5	ANADARKO PETROLEUM CORP	1,900,000	\$1,813,552	0.41%	3.45%	07/15/24
U00323AD4	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC	1,300,000	\$1,230,187	0.28%	3.65%	02/01/26
03665MAC5	ANTARES CLO 2018-1 LTD	1,500,000	\$1,485,870	0.33%	4.12%	04/20/31
036752AF0	ANTHEM INC	1,100,000	\$1,062,244	0.24%	2.95%	12/01/22
247126AJ4	APTIV CORP	1,800,000	\$1,779,856	0.40%	4.15%	03/15/24
04015NAK0	ARES XXXVII CLO LTD	1,925,000	\$1,913,353	0.43%	4.24%	10/15/30

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04685A2E0	ATHENE GLOBAL FUNDING	1,450,000	\$1,407,340	0.31%	3.00%	07/01/22
04966HAG1	ATRIUM XIII	1,500,000	\$1,472,865	0.33%	4.28%	11/21/30
04965LAE8	ATRIUM XIV LLC	1,400,000	\$1,394,050	0.31%	3.76%	08/23/30
DDD926600	AUST 10YR BOND FUTURE	102	\$53,581	0.01%	N/A	12/17/18
BG327L4	BAIDU INC	600,000	\$602,760	0.13%	4.38%	05/14/24
BZ162W7	BANCA CARIGE SPA	2,100,000	\$2,364,211	0.53%	1.25%	04/28/22
BYTY215	BANCA MONTE DEI PASCHI DI SIENA SPA	4,200,000	\$4,773,697	1.07%	2.13%	11/26/63
T1188BER3	BANCA MONTE DEI PASCHI DI SIENA SPA	1,000,000	\$1,192,709	0.27%	2.88%	07/16/62
BD3J1S9	BANCA POPOLARE DI MILANO SCRL	5,600,000	\$6,165,012	1.38%	.63%	06/08/24
T1R733LZ4	BANCO BPM SPA	4,500,000	\$5,063,087	1.13%	.75%	03/31/23
06051GFX2	BANK OF AMERICA CORP	1,600,000	\$1,519,033	0.34%	3.50%	04/19/26
06051GHF9	BANK OF AMERICA CORP	1,100,000	\$1,078,257	0.24%	3.55%	03/05/24
DDD642469	BANK OF AMERICA CORP	1,100,000	\$1,456,491	0.33%	5.50%	12/04/19
BFX2DM0	BANK OF CHINA LTD/HONG KONG	800,000	\$799,400	0.18%	3.08%	03/08/21
BD838Z2	BANK OF CHINA LTD/MACAU	2,100,000	\$2,045,158	0.46%	2.88%	04/20/22
07274NAE3	BAYER US FINANCE II LLC	900,000	\$880,029	0.20%	3.88%	12/15/23
BCC2HA2E3	BAYFRONT INFRASTRUCTURE CAPITAL PTE LTD	1,700,000	\$1,696,734	0.38%	3.94%	01/11/38
09629LAJ4	BLUEMOUNTAIN CLO XXIII LTD	1,000,000	\$977,184	0.22%	5.36%	10/20/31
09628FAC3	BLUEMOUNTAIN FUJI US CLO III LTD	2,200,000	\$2,196,128	0.49%	3.49%	01/15/30
09628FAE9	BLUEMOUNTAIN FUJI US CLO III LTD	6,800,000	\$6,709,492	1.50%	3.71%	01/15/30
09628FAG4	BLUEMOUNTAIN FUJI US CLO III LTD	7,000,000	\$6,921,320	1.55%	4.04%	01/15/30
09629CAG0	BLUEMOUNTAIN FUJI US CLO I LTD	2,000,000	\$2,006,940	0.45%	4.82%	07/20/29
DDD690672	BNP PARIBAS BESPOKE BORDEAUX 6/20/20 7-10% TRANC	770,000	-\$7,550	0.00%	2.10%	06/20/20
DDD691284	BNP PARIBAS BESPOKE RODEZ 12/20/20 5-7% TRANCH	600,000	-\$19,014	0.00%	2.00%	12/20/20
SL3Y3R56	BNP PARIBAS SA	3,029,000	\$108,294	0.02%	N/A	06/08/23
DDD666782	BOYD GAMING CORP	-1,350,000	-\$176,147	-0.04%	5.00%	06/20/22
DDD674534	BOYD GAMING CORP	-1,000,000	-\$130,479	-0.03%	5.00%	06/20/22
DDD677786	BOYD GAMING CORP	-1,500,000	-\$195,719	-0.04%	5.00%	06/20/22
120568AX8	BUNGE LTD FINANCE CORP	150,000	\$134,178	0.03%	3.25%	08/15/26
12232KAA8	BURNHAM PARK CLO LTD	300,000	\$300,603	0.07%	3.90%	10/20/29
12232KAN0	BURNHAM PARK CLO LTD	700,000	\$700,000	0.16%	N/A	10/20/29
124166AA7	BUTTERMILK PARK CLO LTD	1,000,000	\$997,230	0.22%	N/A	10/15/31
124166AJ8	BUTTERMILK PARK CLO LTD	484,130	\$482,072	0.11%	N/A	10/15/31
056059AA6	BX COMMERCIAL MORTGAGE TRUST 2018-IND	1,160,000	\$1,158,455	0.26%	3.06%	11/15/35
131347CE4	CALPINE CORP	1,050,000	\$997,500	0.22%	5.38%	01/15/23
DDD912231	CAN 10YR BOND FUTURE	-69	-\$29,935	-0.01%	N/A	03/20/19
DDD912231	CAN 10YR BOND FUTURE	65	\$35,209	0.01%	N/A	03/20/19

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14040HBG9	CAPITAL ONE FINANCIAL CORP	1,900,000	\$1,755,408	0.39%	3.20%	02/05/25
DDD677330	CAPITAL ONE FINANCIAL CORP	600,000	\$8,572	0.00%	1.00%	12/20/22
14310QAG3	CARLYLE GMS FINANCE MM CLO 2015-1 LLC	1,600,000	\$1,581,520	0.35%	4.64%	10/15/31
14315JAE9	CARLYLE US CLO 2017-2 LTD	700,000	\$697,305	0.16%	4.17%	07/20/31
14315JAG4	CARLYLE US CLO 2017-2 LTD	2,000,000	\$2,003,040	0.45%	4.87%	07/20/31
14315BAE6	CARLYLE US CLO 2017-4 LTD	1,900,000	\$1,869,980	0.42%	4.29%	01/15/30
14315BAG1	CARLYLE US CLO 2017-4 LTD	2,000,000	\$1,943,580	0.43%	5.24%	01/15/30
14316AAG2	CARLYLE US CLO 2017-5 LTD	4,000,000	\$3,911,440	0.88%	4.27%	01/20/30
14314BAA5	CARLYLE US CLO LTD	2,700,000	\$2,700,756	0.60%	3.77%	04/20/31
DDD691007	CDX.EM.30	950,000	-\$45,095	-0.01%	1.00%	12/20/23
DDD691435	CDX.NA.HY.31	1,150,000	\$50,897	0.01%	5.00%	12/20/23
151020AY0	CELGENE CORP	1,000,000	\$908,745	0.20%	3.45%	11/15/27
15137TAA8	CENTENE CORP	600,000	\$605,250	0.14%	5.38%	06/01/26
BF13400	CGNPC INTERNATIONAL LTD	3,600,000	\$3,391,164	0.76%	3.75%	12/11/27
DDD679616	CHINA CONSTRUCTION BANK CORP/ HONG KONG	1,500,000	\$1,471,350	0.33%	2.75%	12/04/20
DDD871125	CHINA OVERSEAS FINANCE CAYMAN VII LTD	1,600,000	\$1,592,064	0.36%	4.25%	04/26/23
DDD690941	CHINA PEOPLES REPUBLIC OF	5,000,000	\$71,809	0.02%	1.00%	12/20/23
BGJYQ51	CHINA SOUTHERN POWER GRID INTERNATIONAL FINANCE BVI 2018 CO LTD	700,000	\$698,414	0.16%	3.88%	09/18/23
12553XAD5	CIM TRUST 2018-INV1	1,625,825	\$1,620,942	0.36%	4.00%	08/25/48
DDD679660	CITIBANK BESPOKE BOULDER 12/20/19 5-15% TRANCHE	10,400,000	\$34,991	0.01%	1.24%	12/20/19
DDD682474	CITIBANK BESPOKE CAMBRIDGE DEC 19 0-3% EQUITY TR	2,700,000	-\$576,651	-0.13%	N/A	12/20/19
SP9I57Z2	CITIBANK BESPOKE HONG KONG 12/20/18 3-5% TRANCHE	1,000,000	\$75	0.00%	1.00%	12/20/18
DDD690592	CITIBANK BESPOKE LIMA MEZZANINE TRANCHE 5-7% IND	1,500,000	-\$2,962	0.00%	2.13%	12/20/19
SP9U0TJH	CITIBANK BESPOKE LISBON 6/20/19 0-3% TRANCHE	260,000	-\$22,918	-0.01%	N/A	06/20/19
DDD678387	CITIBANK BESPOKE LISBON 6/20/19 3-7% TRANCHE	7,500,000	-\$21,175	0.00%	.79%	06/20/19
DDD670117	CITIBANK BESPOKE VERONA 12/20/19 0-3% TRANCHE	550,000	-\$105,489	-0.02%	N/A	12/20/19
DDD671574	CITIBANK BESPOKE VERONA 12/20/19 7-15% TRANCHE	2,800,000	\$7,231	0.00%	.40%	12/20/19
DDD677231	CITIBANK BROKER INDEX 12/20/18 6-10% TRANCHE	4,800,000	\$194	0.00%	.63%	12/20/18
DDD680398	CITIBANK NA	7,000,000	\$22,528	0.01%	N/A	12/11/25
DDD683920	CITIBANK NA	2,625,000	\$281,886	0.06%	N/A	01/28/21
DDD687895	CITIBANK NA	2,214,000	\$202,480	0.05%	N/A	05/04/21
DDD688117	CITIBANK NA	-18,500,000	\$120,159	0.03%	N/A	04/17/23
DDD691123	CITIBANK NA	7,000,000	-\$147,534	-0.03%	N/A	09/20/19

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DDD691129	CITIBANK NA	8,000,000	\$7,256	0.00%	N/A	02/05/19
DDD691248	CITIBANK NA	4,700,000	-\$83,211	-0.02%	N/A	09/20/19
SL4R09VI	CITIBANK NA	864,500	\$82,093	0.02%	N/A	05/04/21
SL941M91	CITIBANK NA	813,400	\$22,387	0.01%	N/A	05/04/21
172967KN0	CITIGROUP INC	900,000	\$839,567	0.19%	3.40%	05/01/26
DDD654659	CITIGROUP INC	532,500	-\$29,548	-0.01%	N/A	03/03/22
SL514N1I	CITIGROUP INC	17,000,000	\$29,614	0.01%	N/A	01/22/19
SL6J3GD7	CITIGROUP INC	1,008,000	-\$49,055	-0.01%	N/A	12/15/21
SL7C2911	CITIGROUP INC	2,530,000	-\$68,244	-0.02%	N/A	10/18/19
DDD691149	CMBX.NA.AA.11	6,500,000	\$4,987	0.00%	1.50%	11/18/54
DDD691160	CMBX.NA.AA.11	4,000,000	\$3,069	0.00%	1.50%	11/18/54
Y1670YAF2	CNAC HK FINBRIDGE CO LTD	2,500,000	\$2,487,487	0.56%	4.13%	03/14/21
12634MAB6	CNOOC FINANCE 2015 USA LLC	2,600,000	\$2,492,698	0.56%	3.50%	05/05/25
B972C83	CNPC GENERAL CAPITAL LTD	925,000	\$905,519	0.20%	3.40%	04/16/23
192714AC7	COLBUN SA	500,000	\$455,670	0.10%	3.95%	10/11/27
DDD631982	COLLATERAL CASH - BANK OF AMERICA N.A. - USD	170,000	\$170,000	0.04%	N/A	02/20/49
DDD631887	COLLATERAL CASH - BARCLAYS BANK PLC - USD	1,020,000	\$1,020,000	0.23%	N/A	02/20/49
DDD631893	COLLATERAL CASH - CITIBANK NA -USD	590,000	\$590,000	0.13%	N/A	02/20/49
DDD631895	COLLATERAL CASH - CREDIT SUISSE INTL - USD	300,000	\$300,000	0.07%	N/A	02/20/49
DDD631898	COLLATERAL CASH - GOLDMAN SACHS INTL - USD	240,000	\$240,000	0.05%	N/A	02/20/49
DDD631896	COLLATERAL CASH - JPMORGAN CHASE BANK N.A - USD	3,740,000	\$3,740,000	0.84%	N/A	02/20/49
DDD631983	COLLATERAL CASH - MORGAN STANLEY AND CO LLC - US	370,000	\$370,000	0.08%	N/A	02/20/49
DDD631899	COLLATERAL CASH -MORGAN STANLEY & CO INTERNATIONAL	450,000	\$450,000	0.10%	N/A	02/20/49
197361AL2	COLUMBIA CENT CLO 28 LTD	1,000,000	\$975,800	0.22%	6.01%	11/07/30
393505K27	CONSECO FINANCIAL CORP	728,885	\$761,624	0.17%	6.66%	06/01/30
DDD688687	CREDIT SUISSE INTERNATIONAL	3,250,000	\$16,276	0.00%	N/A	03/20/19
DDD690819	CREDIT SUISSE INTERNATIONAL	11,900,000	-\$119,885	-0.03%	N/A	06/20/19
DDD691103	CREDIT SUISSE INTERNATIONAL	7,000,000	-\$160,834	-0.04%	N/A	09/20/19
SL544GMI	CREDIT SUISSE INTERNATIONAL	-6,040,000	\$62,025	0.01%	N/A	03/29/23
12646XAJ1	CREDIT SUISSE MORTGAGE TRUST	678,602	\$648,455	0.15%	3.00%	05/25/43
22822VAJ0	CROWN CASTLE INTERNATIONAL CORP	1,200,000	\$1,150,402	0.26%	3.15%	07/15/23
126650CV0	CVS HEALTH CORP	600,000	\$591,025	0.13%	3.70%	03/09/23
DDD691143	DEUTSCHE BANK AG	3,000,000	-\$50,549	-0.01%	N/A	10/12/26
DDD678347	DISH DBS CORP	1,250,000	\$34,582	0.01%	5.00%	12/20/22
DDD678348	DISH DBS CORP	-1,250,000	-\$81,130	-0.02%	5.00%	12/20/20
DDD687400	DISH DBS CORP	-600,000	-\$37,791	-0.01%	5.00%	06/20/21
DDD687402	DISH DBS CORP	600,000	\$1,790	0.00%	5.00%	06/20/23

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25746UCK3	DOMINION ENERGY INC	2,400,000	\$2,175,165	0.49%	2.85%	08/15/26
26078JAB6	DOWDUPONT INC	1,000,000	\$1,009,968	0.23%	4.21%	11/15/23
26249GAE0	DRYDEN 33 SENIOR LOAN FUND	2,680,000	\$2,681,742	0.60%	3.87%	10/15/28
26244QAC7	DRYDEN 49 SENIOR LOAN FUND	2,000,000	\$2,004,240	0.45%	4.80%	07/18/30
26243EAC5	DRYDEN 53 CLO LTD	5,000,000	\$4,939,050	1.11%	4.14%	01/15/31
26243EAD3	DRYDEN 53 CLO LTD	350,000	\$335,083	0.07%	4.84%	01/15/31
26245MAC5	DRYDEN 55 CLO LTD	6,000,000	\$6,004,140	1.34%	3.46%	04/15/31
26251LAC8	DRYDEN 64 CLO LTD	3,000,000	\$2,964,780	0.66%	3.41%	04/18/31
263901AC4	DUKE ENERGY INDIANA INC	300,000	\$302,455	0.07%	3.75%	07/15/20
268317AM6	EDF SA	1,900,000	\$1,780,832	0.40%	5.63%	07/22/67
28852LAA1	ELLINGTON CLO III LTD	900,000	\$895,878	0.20%	4.12%	07/20/30
29273VAC4	ENERGY TRANSFER LP	4,250,000	\$4,494,375	1.01%	7.50%	10/15/20
DDD678782	ENERGY TRANSFER LP	-4,250,000	-\$397,031	-0.09%	5.00%	12/20/20
29379VAZ6	ENTERPRISE PRODUCTS OPERATING LLC	1,200,000	\$1,174,202	0.26%	3.35%	03/15/23
DDD688352	EURO-BTP FUTURE	8	\$9,472	0.00%	N/A	12/06/18
DDD688355	EURO-BUND FUTURE	-81	-\$159,852	-0.04%	N/A	12/06/18
DDD924570	EURO-BUND FUTURE	25	\$12,810	0.00%	N/A	03/07/19
DDD688354	EURO-OAT FUTURE	56	\$32,638	0.01%	N/A	12/06/18
30216HAD1	EXPORT-IMPORT BANK OF CHINA	2,100,000	\$2,069,224	0.46%	3.63%	07/31/24
30216JAC9	EXPORT-IMPORT BANK OF INDIA	2,000,000	\$1,861,851	0.42%	3.88%	02/01/28
BYWZK77	EXPORT-IMPORT BANK OF KOREA	1,000,000	\$733,381	0.16%	3.50%	09/26/19
30231GAV4	EXXON MOBIL CORP	300,000	\$293,316	0.07%	2.22%	03/01/21
30711XAF1	FANNIE MAE CONNECTICUT AVENUE SECURITIES	4,590,000	\$4,833,698	1.08%	4.92%	05/25/24
30711XAK0	FANNIE MAE CONNECTICUT AVENUE SECURITIES	4,481,967	\$4,747,695	1.06%	5.32%	07/25/24
30711XAM6	FANNIE MAE CONNECTICUT AVENUE SECURITIES	1,991,159	\$2,101,663	0.47%	5.22%	07/25/24
30711XAP9	FANNIE MAE CONNECTICUT AVENUE SECURITIES	3,850,088	\$4,360,387	0.98%	7.22%	11/25/24
30711XAR5	FANNIE MAE CONNECTICUT AVENUE SECURITIES	3,656,342	\$4,077,810	0.91%	7.32%	11/25/24
30711XAT1	FANNIE MAE CONNECTICUT AVENUE SECURITIES	1,201,460	\$1,316,437	0.29%	6.62%	02/25/25
30711XAV6	FANNIE MAE CONNECTICUT AVENUE SECURITIES	1,728,671	\$1,858,093	0.42%	6.87%	02/25/25
30711XAX2	FANNIE MAE CONNECTICUT AVENUE SECURITIES	2,982,080	\$3,229,190	0.72%	6.32%	05/25/25
30711XAZ7	FANNIE MAE CONNECTICUT AVENUE SECURITIES	1,486,082	\$1,588,202	0.36%	6.32%	05/25/25
30711XBB9	FANNIE MAE CONNECTICUT AVENUE SECURITIES	4,037,868	\$4,525,541	1.01%	7.32%	07/25/25
30711XBD5	FANNIE MAE CONNECTICUT AVENUE SECURITIES	1,894,920	\$2,091,679	0.47%	7.32%	07/25/25
30711XCK8	FANNIE MAE CONNECTICUT AVENUE SECURITIES	537,772	\$543,023	0.12%	4.32%	10/25/28

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30711XEQ3	FANNIE MAE CONNECTICUT AVENUE SECURITIES	950,000	\$1,114,458	0.25%	8.07%	07/25/29
30711XQ31	FANNIE MAE CONNECTICUT AVENUE SECURITIES	1,806,739	\$1,807,233	0.40%	3.07%	12/25/30
31428XBC9	FEDEX CORP	1,300,000	\$1,244,901	0.28%	3.20%	02/01/25
337738AP3	FISERV INC	1,305,000	\$1,282,832	0.29%	3.85%	06/01/25
3137G0AL3	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	480,800	\$491,383	0.11%	4.52%	02/25/24
3137G0BK4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	1,446,533	\$1,565,322	0.35%	6.32%	08/25/24
3137G0CU1	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	2,204,656	\$2,423,146	0.54%	6.87%	10/25/24
3137G0FJ3	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	1,760,000	\$1,936,727	0.43%	5.57%	05/25/25
3137G0FW4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	4,110,000	\$4,477,450	1.00%	6.22%	12/25/27
3137G0GF0	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	982,347	\$997,142	0.22%	4.97%	03/25/28
3137G0KB4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	3,115,330	\$3,172,321	0.71%	4.57%	11/25/28
3137G0LH0	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT N	4,000,000	\$4,020,450	0.90%	3.62%	03/25/29
3137G0DW6	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	983,821	\$1,050,368	0.24%	6.47%	01/25/25
3137G0EF2	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	74,637	\$74,766	0.02%	4.52%	03/25/25
3137G0EJ4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	4,310,000	\$4,565,844	1.02%	6.12%	03/25/25
3137G0ET2	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	1,464,812	\$1,485,901	0.33%	4.17%	10/25/27
3137G0EW5	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	3,437,000	\$3,779,325	0.85%	5.62%	10/25/27
3137G0GW3	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	2,060,000	\$2,414,071	0.54%	7.02%	04/25/28
35671DBH7	FREEMPORT-MCMORAN INC	900,000	\$879,750	0.20%	4.00%	11/14/21
30307TAG8	FREMF MORTGAGE TRUST	2,070,000	\$1,973,910	0.44%	4.12%	12/25/50
36321LAG4	GALAXY XXVI CLO LTD	469,565	\$469,565	0.11%	N/A	11/22/31
DDD691102	GENERAL ELECTRIC CO	930,000	-\$45,385	-0.01%	1.00%	12/20/23
DDD691226	GENERAL ELECTRIC CO	450,000	-\$21,960	0.00%	1.00%	12/20/23
DDD691265	GENERAL ELECTRIC CO	480,000	-\$23,424	-0.01%	1.00%	12/20/23
DDD691292	GENERAL ELECTRIC CO	225,000	-\$10,980	0.00%	1.00%	12/20/23
DDD691404	GENERAL ELECTRIC CO	230,000	-\$11,224	0.00%	1.00%	12/20/23
375415AC0	GILBERT PARK CLO LTD	4,000,000	\$3,977,160	0.89%	4.04%	10/15/30
375415AG1	GILBERT PARK CLO LTD	2,000,000	\$1,977,880	0.44%	5.39%	10/15/30
378272AP3	GLENCORE FUNDING LLC	400,000	\$382,837	0.09%	3.00%	10/27/22
38141GVQ4	GOLDMAN SACHS GROUP INC	900,000	\$908,370	0.20%	3.53%	09/15/20
DDD677329	GOLDMAN SACHS GROUP INC	600,000	\$6,727	0.00%	1.00%	12/20/22
DDD677413	GOLDMAN SACHS GROUP INC	300,000	\$3,363	0.00%	1.00%	12/20/22

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DDD677527	GOLDMAN SACHS GROUP INC	600,000	\$6,727	0.00%	1.00%	12/20/22
DDD684886	GOLDMAN SACHS INTERNATIONAL	14,100,000	\$160,607	0.04%	N/A	12/20/18
DDD690825	GOLDMAN SACHS INTERNATIONAL	3,000,000	-\$30,223	-0.01%	N/A	06/20/19
395383AF9	GREENPOINT MANUFACTURED HOUSING	689,500	\$733,265	0.16%	8.30%	10/15/26
36250GAR6	GS MORTGAGE SECURITIES CORP II	21,264,115	\$774,758	0.17%	1.00%	05/10/50
40538TAC7	HALCYON LOAN ADVISORS FUNDING 2018-1 LTD	1,000,000	\$993,810	0.22%	4.18%	07/21/31
41154XAN5	HARBOR PARK CLO LTD	453,704	\$453,704	0.10%	N/A	01/20/31
41754WAS0	HARVEST OPERATIONS CORP	2,000,000	\$2,032,050	0.45%	4.20%	06/01/23
42086QAC5	HAYFIN KINGSLAND IX LTD	1,300,000	\$1,303,666	0.29%	4.31%	04/28/31
404121AE5	HCA INC	850,000	\$885,487	0.20%	5.88%	03/15/22
DDD668840	HSBC BANK PLC	2,230,000	-\$20,245	0.00%	N/A	06/01/22
DDD669991	HSBC BANK PLC	2,897,278	-\$4,761	0.00%	N/A	07/15/22
SL6V49WW	HSBC BANK PLC	5,985,000	\$366,871	0.08%	N/A	06/08/23
SL8J2U91	HSBC BANK PLC	2,633,400	\$176,366	0.04%	N/A	11/26/25
SLB62EIO	HSBC BANK PLC	1,195,000	\$77,988	0.02%	N/A	11/26/25
404280AW9	HSBC HOLDINGS PLC	2,200,000	\$2,145,308	0.48%	4.30%	03/08/26
45112EAH2	ICICI BANK LTD/DUBAI	1,300,000	\$1,169,652	0.26%	3.80%	12/14/27
45254TQS6	IMPAC SECURED ASSETS CORP SERIES 2004-4	498,502	\$499,933	0.11%	3.08%	02/25/35
453140AF2	IMPERIAL BRANDS FINANCE PLC	1,900,000	\$1,860,578	0.42%	4.25%	07/21/25
Y39814JK8	INDONESIA GOVERNMENT	7,720,000,000	\$551,694	0.12%	8.38%	03/15/24
DDD690942	INDONESIA REPUBLIC OF	3,440,000	-\$63,227	-0.01%	1.00%	12/20/23
45580KAJ7	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD NEW YO	1,500,000	\$1,451,392	0.32%	2.96%	11/08/22
BYV6G84	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD NEW YO	500,000	\$481,152	0.11%	2.45%	10/20/21
B46CNF3	INTESA SANPAOLO SPA	3,500,000	\$4,327,021	0.97%	5.00%	01/27/22
46187VAA7	INVITATION HOMES 2018-SFR3 TRUST	2,693,074	\$2,699,318	0.60%	3.30%	07/17/37
46187XAA3	INVITATION HOMES 2018-SFR4 TRUST	1,544,000	\$1,553,968	0.35%	3.35%	01/17/38
465077AL9	ISRAEL ELECTRIC CORP LTD	800,000	\$754,592	0.17%	4.25%	08/14/28
DDD690614	ITALY GOVERNMENT INTERNATIONAL BOND	1,600,000	-\$87,944	-0.02%	1.00%	06/20/23
DDD690615	ITALY GOVERNMENT INTERNATIONAL BOND	-1,600,000	\$27,456	0.01%	1.00%	06/20/23
46590TAG0	JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST	6,233,279	\$380,387	0.09%	1.15%	03/15/50
DDD687238	JPMORGAN CHASE BANK NA	-29,300,000	\$1,714,173	0.38%	N/A	06/20/25
DDD688150	JPMORGAN CHASE BANK NA	3,700,000	\$18,530	0.00%	N/A	03/20/19
DDD691266	JPMORGAN CHASE BANK NA	4,700,000	-\$75,246	-0.02%	N/A	09/20/19
SL2I3QBG	JPMORGAN CHASE BANK NA	1,176,000	\$43,807	0.01%	N/A	01/15/19
SL544BE5	JPMORGAN CHASE BANK NA	4,130,000	\$185,538	0.04%	N/A	01/27/21
SLPU1F2N	JPMORGAN CHASE BANK NA	2,390,000	\$147,124	0.03%	N/A	11/26/25

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46625HQW3	JPMORGAN CHASE & CO	800,000	\$752,942	0.17%	3.30%	04/01/26
DDD690918	JPMORGAN CHASE & CO	-11,000,000	-\$7,117	0.00%	N/A	12/19/18
DDD690919	JPMORGAN CHASE & CO	11,000,000	\$48,510	0.01%	N/A	12/19/18
SL5141NT	JPMORGAN CHASE & CO	4,000,000	\$121,586	0.03%	N/A	05/27/24
48666KAQ2	KB HOME	950,000	\$993,937	0.22%	8.00%	03/15/20
DDD662757	KB HOME	-950,000	-\$54,349	-0.01%	5.00%	03/20/20
500498AD2	KOOKMIN BANK	3,700,000	\$3,581,366	0.80%	2.25%	02/03/22
500630CU0	KOREA DEVELOPMENT BANK	1,200,000	\$1,187,034	0.27%	3.38%	03/12/23
5006EPAJ0	KOREA EAST-WEST POWER CO LTD	1,300,000	\$1,304,966	0.29%	3.88%	07/19/23
50077LAD8	KRAFT HEINZ FOODS CO	1,000,000	\$886,120	0.20%	3.00%	06/01/26
50077LAJ5	KRAFT HEINZ FOODS CO	300,000	\$294,032	0.07%	3.50%	07/15/22
50200FAE9	LCM 26 LTD	7,000,000	\$6,916,630	1.55%	3.87%	01/20/31
50200FAG4	LCM 26 LTD	3,000,000	\$2,966,850	0.66%	4.27%	01/20/31
50181GAW0	LCM XVI LP	1,000,000	\$1,000,000	0.22%	5.44%	07/15/26
50181GBG4	LCM XVI LP	526,980	\$526,980	0.12%	N/A	10/15/31
50189GAG7	LCM XXII LTD	1,000,000	\$1,002,220	0.22%	3.95%	10/20/28
50189GAH5	LCM XXII LTD	2,000,000	\$2,005,960	0.45%	4.50%	10/20/28
50189GAJ1	LCM XXII LTD	2,000,000	\$2,004,220	0.45%	5.30%	10/20/28
525221CB1	LEHMAN XS TRUST	611,045	\$599,766	0.13%	2.87%	10/25/35
H3M04Y4	LONG GILT FUTURE MAR19	-11	-\$9,114	0.00%	N/A	03/27/19
542798AE3	LONG POINT PARK CLO LTD	7,000,000	\$6,894,090	1.54%	3.82%	01/17/30
542798AG8	LONG POINT PARK CLO LTD	7,000,000	\$6,828,500	1.53%	4.15%	01/17/30
542798AJ2	LONG POINT PARK CLO LTD	700,000	\$668,871	0.15%	4.85%	01/17/30
55820CAE5	MADISON PARK FUNDING XXIX LTD	518,182	\$515,772	0.12%	3.70%	10/18/30
DDD691311	MALAYSIA GOVT	1,150,000	-\$6,025	0.00%	1.00%	12/20/23
57772KAD3	MAXIM INTEGRATED PRODUCTS INC	300,000	\$277,327	0.06%	3.45%	06/15/27
DDD687849	MCDX.NA.30	10,920,000	\$256,018	0.06%	1.00%	06/20/23
59980TAA4	MILL CITY MORTGAGE TRUST	465,849	\$454,792	0.10%	2.50%	04/25/57
61761JVL0	MORGAN STANLEY	1,200,000	\$1,168,174	0.26%	3.70%	10/23/24
DDD677526	MORGAN STANLEY	900,000	\$13,682	0.00%	1.00%	12/20/22
DDD690822	MORGAN STANLEY & CO INTERNATIONAL PLC	9,000,000	-\$82,863	-0.02%	N/A	06/20/19
DDD691338	NABORS INDUSTRIES INC	-525,000	\$41,579	0.01%	1.00%	12/20/21
DDD691339	NABORS INDUSTRIES INC	525,000	-\$108,103	-0.02%	1.00%	12/20/23
DDD691388	NABORS INDUSTRIES INC	275,000	-\$56,625	-0.01%	1.00%	12/20/23
DDD691389	NABORS INDUSTRIES INC	-275,000	\$21,779	0.00%	1.00%	12/20/21
DDD691496	NABORS INDUSTRIES INC	-350,000	\$27,719	0.01%	1.00%	12/20/21
DDD691497	NABORS INDUSTRIES INC	350,000	-\$72,068	-0.02%	1.00%	12/20/23
78442FEJ3	NAVIENT CORP	2,250,000	\$2,328,750	0.52%	8.00%	03/25/20
78442FER5	NAVIENT CORP	1,450,000	\$1,451,087	0.32%	5.50%	01/15/19
DDD684844	NAVIENT CORP	-1,450,000	-\$20,063	0.00%	5.00%	03/20/19

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DDD684845	NAVIENT CORP	-250,000	-\$12,388	0.00%	5.00%	03/20/20
DDD684846	NAVIENT CORP	-2,000,000	-\$99,105	-0.02%	5.00%	03/20/20
64128QAS4	NEUBERGER BERMAN CLO XVIII LTD	850,000	\$846,387	0.19%	3.89%	10/21/30
64128QAU9	NEUBERGER BERMAN CLO XVIII LTD	818,180	\$813,540	0.18%	4.19%	10/21/30
64131TAE4	NEUBERGER BERMAN CLO XVI-S LTD	6,000,000	\$5,940,240	1.33%	3.69%	01/15/28
64131TAG9	NEUBERGER BERMAN CLO XVI-S LTD	6,200,000	\$6,159,204	1.38%	4.04%	01/15/28
64131QAC4	NEUBERGER BERMAN LOAN ADVISERS CLO 26 LTD	1,618,420	\$1,608,078	0.36%	3.94%	10/18/30
62951CAP7	NZCG FUNDING LTD	1,400,000	\$1,384,292	0.31%	4.24%	02/26/31
675232AA0	OCEANEERING INTERNATIONAL INC	150,000	\$132,040	0.03%	4.65%	11/15/24
675920AA0	OCTAGON INVESTMENT PARTNERS 30 LTD	1,000,000	\$1,005,020	0.22%	3.79%	03/17/30
675711AC9	OCTAGON INVESTMENT PARTNERS 33 LTD	4,000,000	\$3,984,880	0.89%	3.97%	01/20/31
675711AE5	OCTAGON INVESTMENT PARTNERS 33 LTD	1,200,000	\$1,189,524	0.27%	4.32%	01/20/31
675711AG0	OCTAGON INVESTMENT PARTNERS 33 LTD	1,000,000	\$986,200	0.22%	5.22%	01/20/31
67590WCL6	OCTAGON INVESTMENT PARTNERS XXIII LTD	1,300,000	\$1,287,728	0.29%	4.29%	07/15/27
67590NAL8	OCTAGON INVESTMENT PARTNERS XX LTD	4,191,954	\$4,196,397	0.94%	3.75%	08/12/26
67590RBG9	OCTAGON LOAN FUNDING LTD	466,667	\$466,667	0.10%	5.54%	11/18/31
686514AE0	ORLANDO HEALTH INC	710,000	\$698,449	0.16%	3.78%	10/01/28
VMGNUSD	OTC SECURITIZED MARGIN CASH - USD	-136,245	-\$136,245	-0.03%	N/A	02/20/49
04021LAA8	PETSMART INC	2,600,000	\$1,755,000	0.39%	7.13%	03/15/23
693320AR4	PHH CORP	5,000,000	\$5,100,000	1.14%	7.38%	09/01/19
DDD631812	PHH CORP	-5,000,000	-\$190,916	-0.04%	5.00%	09/20/19
74332UAA5	PROGRESS RESIDENTIAL 2018-SFR2 TRUST	800,000	\$797,413	0.18%	3.71%	08/17/35
74340XAW1	PROLOGIS LP	1,000,000	\$1,028,989	0.23%	4.25%	08/15/23
743756AB4	PROVIDENCE & SAINT JOSEPH HEALTH	565,000	\$519,724	0.12%	2.75%	10/01/26
74983DAS6	RACE POINT X CLO LTD	1,500,000	\$1,494,270	0.33%	4.14%	07/25/31
DDD691147	REPUBLIC OF ARGENTINA	725,000	-\$44,286	-0.01%	5.00%	12/20/23
761713BG0	REYNOLDS AMERICAN INC	150,000	\$146,025	0.03%	4.45%	06/12/25
78520LAB6	SABIC CAPITAL II BV	500,000	\$490,957	0.11%	4.50%	10/10/28
785592AD8	SABINE PASS LIQUEFACTION LLC	1,200,000	\$1,252,426	0.28%	5.63%	04/15/23
786514BR9	SAFEWAY INC	6,600,000	\$6,649,500	1.49%	5.00%	08/15/19
DDD635684	SAFEWAY INC	-1,500,000	-\$52,055	-0.01%	5.00%	09/20/19
DDD635918	SAFEWAY INC	-1,000,000	-\$34,703	-0.01%	5.00%	09/20/19
DDD682009	SAFEWAY INC	-4,100,000	-\$100,190	-0.02%	5.00%	06/20/19
798170AK2	SAN JOSE CA REDEV AGY SUCCESSOR AGY TAX ALLOCATI	1,285,000	\$1,232,739	0.28%	3.23%	08/01/27
801056AA0	SANMINA CORP	3,400,000	\$3,404,250	0.76%	4.38%	06/01/19
DDD640139	SANMINA CORP	-1,400,000	-\$36,851	-0.01%	5.00%	06/20/19

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DDD643159	SANMINA CORP	-1,000,000	-\$26,322	-0.01%	5.00%	06/20/19
DDD647567	SANMINA CORP	-1,000,000	-\$26,322	-0.01%	5.00%	06/20/19
BGRDLK0	SAUDI ELECTRICITY GLOBAL SUKUK CO 4	1,200,000	\$1,168,500	0.26%	4.72%	09/27/28
81211KAU4	SEALED AIR CORP	850,000	\$858,500	0.19%	5.25%	04/01/23
BFWRVT9	SF HOLDING INVESTMENT LTD	500,000	\$495,622	0.11%	4.13%	07/26/23
82938BAB6	SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD	2,000,000	\$1,972,030	0.44%	2.50%	04/28/20
82938NAE4	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD	700,000	\$689,596	0.15%	2.38%	04/12/20
842587CV7	SOUTHERN CO/THE	1,400,000	\$1,297,180	0.29%	3.25%	07/01/26
852061AQ3	SPRINT COMMUNICATIONS INC	450,000	\$466,312	0.10%	7.00%	03/01/20
853254BJ8	STANDARD CHARTERED PLC	1,000,000	\$964,865	0.22%	3.89%	03/15/24
857006AG5	STATE GRID OVERSEAS INVESTMENT 2016 LTD	3,100,000	\$2,928,213	0.66%	3.50%	05/04/27
874060AR7	TAKEDA PHARMACEUTICAL CO LTD	1,100,000	\$1,110,454	0.25%	4.40%	11/26/23
87231BAG8	TCI-FLATIRON CLO 2017-1 LTD	2,000,000	\$1,977,060	0.44%	4.49%	11/17/30
87231BAJ2	TCI-FLATIRON CLO 2017-1 LTD	1,000,000	\$968,760	0.22%	5.39%	11/17/30
878237AH9	TECH DATA CORP	150,000	\$141,638	0.03%	4.95%	02/15/27
BYWMQD6	TELEFONICA EMISIONES SA	1,500,000	\$1,425,210	0.32%	4.10%	03/08/27
BYVW1D2	TENCENT HOLDINGS LTD	1,500,000	\$1,448,902	0.32%	2.99%	01/19/23
88033GBW9	TENET HEALTHCARE CORP	2,500,000	\$2,565,625	0.57%	6.75%	02/01/20
88033GCJ7	TENET HEALTHCARE CORP	2,925,000	\$2,935,968	0.66%	5.50%	03/01/19
DDD632366	TENET HEALTHCARE CORP	-2,500,000	-\$130,860	-0.03%	5.00%	03/20/20
DDD634573	TENET HEALTHCARE CORP	-2,000,000	-\$28,198	-0.01%	5.00%	03/20/19
DDD634709	TENET HEALTHCARE CORP	-125,000	-\$1,762	0.00%	5.00%	03/20/19
DDD638822	TENET HEALTHCARE CORP	-800,000	-\$11,279	0.00%	5.00%	03/20/19
BD3GLN5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS IV BV	300,000	\$280,863	0.06%	.50%	07/28/22
8827234D8	TEXAS ST	75,000	\$80,178	0.02%	5.00%	04/01/21
88556LAA4	THREE GORGES FINANCE I CAYMAN ISLANDS LTD	1,800,000	\$1,750,959	0.39%	3.70%	06/10/25
89171YAY7	TOWD POINT MORTGAGE TRUST	920,150	\$921,319	0.21%	3.75%	11/25/57
89172UAA6	TOWD POINT MORTGAGE TRUST	2,911,088	\$2,839,473	0.64%	2.25%	07/25/56
89172YAA8	TOWD POINT MORTGAGE TRUST	3,576,289	\$3,501,313	0.78%	2.25%	04/25/56
89173CAA5	TOWD POINT MORTGAGE TRUST	2,079,351	\$2,029,378	0.45%	2.50%	10/25/56
89173FAA8	TOWD POINT MORTGAGE TRUST	3,261,052	\$3,203,838	0.72%	2.75%	10/25/56
89173FAB6	TOWD POINT MORTGAGE TRUST	660,000	\$645,180	0.14%	3.50%	10/25/56
89173HAA4	TOWD POINT MORTGAGE TRUST	941,870	\$923,873	0.21%	2.75%	04/25/57
89172PAJ8	TOWD POINT MORTGAGE TRUST 2016-2	721,321	\$705,008	0.16%	2.75%	08/25/55
89173UAA5	TOWD POINT MORTGAGE TRUST 2017-4	3,131,791	\$3,038,079	0.68%	2.75%	06/25/57
89169EAA7	TOWD POINT MORTGAGE TRUST 2017-5	2,825,774	\$2,826,593	0.63%	2.91%	02/25/57
BDGNYY8	TOYOTA FINANCE AUSTRALIA LTD	5,000,000	\$3,651,722	0.82%	2.44%	03/06/20

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
89400PAE3	TRANSURBAN FINANCE CO PTY LTD	1,000,000	\$978,175	0.22%	4.13%	02/02/26
DDD690780	TURKEY REPUBLIC OF	-900,000	\$19,684	0.00%	1.00%	12/20/19
BYYY1D5	TURKIYE VAKIFLAR BANKASI TAO	4,900,000	\$5,330,892	1.19%	2.38%	11/04/22
BYRCRL6	UNICREDIT SPA	1,000,000	\$1,128,480	0.25%	N/A	10/31/58
DDD655344	UNIVERSAL HEALTH SERVICES INC	-1,000,000	-\$39,444	-0.01%	5.00%	09/20/19
DDD927018	US 10YR NOTE FUTURE	-79	-\$29,437	-0.01%	N/A	03/20/19
DDD927198	US 10YR ULTRA FUTURE	84	\$48,938	0.01%	N/A	03/20/19
DDD946341	US 2YR NOTE (CBT) MAR19	-342	-\$58,781	-0.01%	N/A	03/29/19
DDD946342	US 5YR NOTE (CBT) MAR19	-390	-\$15,563	0.00%	N/A	03/29/19
DDD632099	VARIATION MARGIN-JPMORGAN-AUD	85,622	\$62,581	0.01%	N/A	02/20/49
DDD632099	VARIATION MARGIN-JPMORGAN-AUD	-118	-\$86	0.00%	N/A	02/20/49
DDD632086	VARIATION MARGIN-JPMORGAN-CAD	-8,263	-\$6,216	0.00%	N/A	02/20/49
DDD632086	VARIATION MARGIN-JPMORGAN-CAD	8,491	\$6,388	0.00%	N/A	02/20/49
DDD632084	VARIATION MARGIN-JPMORGAN-EUR	-87,577	-\$99,111	-0.02%	N/A	02/20/49
DDD632087	VARIATION MARGIN -JP MORGAN -GBP	-8,498	-\$10,833	0.00%	N/A	02/20/49
DDD632083	VARIATION MARGIN-JPMORGAN-USD	1,321,952	\$1,321,952	0.30%	N/A	02/20/49
92343VBJ2	VERIZON COMMUNICATIONS INC	1,300,000	\$1,244,530	0.28%	2.45%	11/01/22
DDD691313	VIETNAM GOVERNMENT INTERNATIONAL BOND	470,000	-\$14,240	0.00%	1.00%	12/20/23
DDD691326	VIETNAM GOVERNMENT INTERNATIONAL BOND	680,000	-\$20,603	0.00%	1.00%	12/20/23
92915HAU7	VOYA CLO 2016-3 LTD	3,905,660	\$3,913,392	0.88%	5.72%	10/18/31
92916GAC8	VOYA CLO LTD	250,000	\$250,182	0.06%	4.29%	10/15/28
92916WAG4	VOYA CLO LTD	1,200,000	\$1,185,696	0.27%	4.34%	04/25/31
931142DR1	WALMART INC	330,000,000	\$2,920,410	0.65%	.18%	07/15/22
94989UAC5	WELLS FARGO MORTGAGE BACKED SECURITIES 2018-1	1,033,170	\$1,017,264	0.23%	3.50%	07/25/47
BYNJDD5	WMG ACQUISITION CORP	450,000	\$530,027	0.12%	4.13%	11/01/24
980236AM5	WOODSIDE FINANCE LTD	300,000	\$286,602	0.06%	3.65%	03/05/25
983130AV7	WYNN LAS VEGAS LLC/CAPITAL CORP	2,400,000	\$2,292,000	0.51%	5.50%	03/01/25
Y97636N60	YES BANK IFSC BANKING UNIT BRANCH	1,500,000	\$1,298,347	0.29%	3.75%	02/06/23

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- **Correspondant centralisateur de la SICAV de droit luxembourgeois Franklin Templeton Investment Funds en France : CACEIS Bank, 1-3, Place Valhubert - 75013 Paris.**

