



Franklin Brandywine Global Income Optimiser Fund

May 31, 2021

Portfolio Holdings

The following portfolio data for the Franklin Templeton funds is made available to the public under our Portfolio Holdings Release Policy and is "as of" the date indicated. This portfolio data should not be relied upon as a complete listing of a fund's holdings (or of a fund's top holdings) as information on particular holdings may be withheld if it is in the fund's interest to do so.

The portfolio holdings list excludes cash and other net items as foreign currency forwards. Further, portfolio holdings data of over-the-counter derivative investments such as Credit Default Swaps, Interest Rate Swaps or other Swap contracts list only the name of counterparty to the derivative contract, not the details of the derivative. Complete portfolio data can be found in the semi- and annual financial statements of the fund.

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
C6900PAJ8	1011778 BC ULC / NEW RED FINANCE INC	200,000	\$234,413	0.27%	4.00%	10/15/30
00287YBV0	ABBVIE INC	100,000	\$129,748	0.15%	2.95%	11/21/26
00287YBX6	ABBVIE INC	100,000	\$129,692	0.15%	3.20%	11/21/29
001055BJ0	AFLAC INC	200,000	\$268,589	0.31%	3.60%	04/01/30
BJYKL61	AFRICAN EXPORT-IMPORT BANK/THE	400,000	\$507,539	0.58%	3.99%	09/21/29
BWK1PS9	AKBANK TAS	200,000	\$243,803	0.28%	5.13%	03/31/25
BMH54W1	AKER BP ASA	150,000	\$195,377	0.23%	4.00%	01/15/31
U01979AF7	ALLISON TRANSMISSION INC	100,000	\$131,267	0.15%	5.88%	06/01/29
U01979AG5	ALLISON TRANSMISSION INC	100,000	\$116,138	0.13%	3.75%	01/30/31
BK90KL1	ALPEK SAB DE CV	200,000	\$259,651	0.30%	4.25%	09/18/29
BM63523	ALTICE FRANCE HOLDING SA	400,000	\$474,264	0.55%	6.00%	02/15/28
02209SBJ1	ALTRIA GROUP INC	250,000	\$315,461	0.36%	3.40%	05/06/30
081437AT2	AMCOR FLEXIBLES NORTH AMERICA INC	50,000	\$61,339	0.07%	2.63%	06/19/30
G0R209AB6	AMERICAN AIRLINES INC / AADVANTAGE LOYALTY IP LTD	100,000	\$129,761	0.15%	5.75%	04/20/29
U0022TAB3	ANAGRAM INTERNATIONAL INC	12,083	\$14,744	0.02%	5.00%	08/15/26
BG206C3	ANGOLAN GOVERNMENT INTERNATIONAL BOND	400,000	\$503,408	0.58%	8.25%	05/09/28
035240AV2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	100,000	\$132,385	0.15%	3.50%	06/01/30
U0018LAF7	ANTERO RESOURCES CORP	100,000	\$136,323	0.16%	8.38%	07/15/26
U0018LAG5	ANTERO RESOURCES CORP	100,000	\$133,075	0.15%	7.63%	02/01/29
036752AK9	ANTHEM INC	50,000	\$64,391	0.07%	3.70%	09/15/49
036752AN3	ANTHEM INC	50,000	\$60,134	0.07%	2.25%	05/15/30
037411BH7	APACHE CORP	100,000	\$128,371	0.15%	4.63%	11/15/25
037411BJ3	APACHE CORP	100,000	\$127,022	0.15%	4.88%	11/15/27
DDD877482	APPVION OPERATIONS INC	23,632	\$631,490	0.73%	N/A	N/A
03939AAA5	ARCH CAPITAL GROUP LTD	200,000	\$251,414	0.29%	3.64%	06/30/50
U2214LAA6	ARCOSA INC	100,000	\$121,766	0.14%	4.38%	04/15/29

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
04018LAC9	ARES L CLO LTD	400,000	\$483,549	0.56%	1.88%	01/15/32
00206RJX1	AT&T INC	50,000	\$62,605	0.07%	2.30%	06/01/27
U04644CW5	AT&T INC	150,000	\$173,541	0.20%	3.65%	09/15/59
05329WAQ5	AUTONATION INC	50,000	\$71,156	0.08%	4.75%	06/01/30
05348EBH1	AVALONBAY COMMUNITIES INC	100,000	\$122,055	0.14%	2.45%	01/15/31
U0507PAE9	AXALTA COATING SYSTEMS LLC	150,000	\$175,505	0.20%	3.38%	02/15/29
05724BAA7	BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-OBLIGOR INC	50,000	\$70,262	0.08%	4.49%	05/01/30
05971KAG4	BANCO SANTANDER SA	200,000	\$237,576	0.27%	2.75%	12/03/30
06051GGA1	BANK OF AMERICA CORP	300,000	\$394,409	0.45%	3.25%	10/21/27
BYQ2QW1	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND	200,000	\$281,600	0.32%	5.63%	02/17/24
BF0CF38	BANQUE OUEST AFRICAINE DE DEVELOPPEMENT	200,000	\$269,099	0.31%	5.00%	07/27/27
05526DBF1	BAT CAPITAL CORP	50,000	\$60,563	0.07%	4.54%	08/15/47
07134L115	BATTALION OIL CORP	414	\$162	0.00%	N/A	10/08/22
07134L123	BATTALION OIL CORP	331	\$199	0.00%	N/A	10/08/22
07134L131	BATTALION OIL CORP	532	\$118	0.00%	N/A	10/08/22
0778FPAA7	BELL CANADA	50,000	\$71,817	0.08%	4.46%	04/01/48
09626RBA2	BLUEMOUNTAIN CLO 2012-2 LTD	250,000	\$299,746	0.35%	2.16%	11/20/28
097023DG7	BOEING CO/THE	100,000	\$121,356	0.14%	2.20%	02/04/26
BHT64C7	BRASKEM NETHERLANDS FINANCE BV	200,000	\$251,728	0.29%	4.50%	01/31/30
124166AJ8	BUTTERMILK PARK CLO LTD	484,125	\$585,751	0.67%	2.28%	10/15/31
U2829LAC9	CAESARS ENTERTAINMENT INC	100,000	\$127,485	0.15%	6.25%	07/01/25
U13055AW5	CALPINE CORP	200,000	\$234,680	0.27%	5.00%	02/01/31
136385BA8	CANADIAN NATURAL RESOURCES LTD	50,000	\$61,822	0.07%	2.95%	07/15/30
G2009MAB7	CARLYLE US CLO 2021-1 LTD	500,000	\$603,285	0.69%	1.64%	04/15/34
BMVMG11	CARNIVAL CORP	100,000	\$128,522	0.15%	5.75%	03/01/27
14448CAQ7	CARRIER GLOBAL CORP	200,000	\$248,338	0.29%	2.72%	02/15/30
1248EPCN1	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP	100,000	\$122,312	0.14%	4.50%	05/01/32
U12501BD0	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP	100,000	\$123,272	0.14%	4.50%	08/15/30
DDD670040	CENCOSUD SA	400,000	\$531,970	0.61%	4.38%	07/17/27
15135UAS8	GENOVUS ENERGY INC	200,000	\$275,918	0.32%	5.38%	07/15/25
15137TAA8	CENTENE CORP	100,000	\$126,009	0.15%	5.38%	06/01/26
U15307AD0	CENTRAL GARDEN & PET CO	200,000	\$242,855	0.28%	4.13%	04/30/31
U14144AC0	CHARLES RIVER LABORATORIES INTERNATIONAL INC	100,000	\$120,643	0.14%	3.75%	03/15/29
161175BU7	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	300,000	\$362,160	0.42%	2.80%	04/01/31
U16344AC4	CHENIERE ENERGY INC	100,000	\$127,021	0.15%	4.63%	10/15/28
U16353AD3	CHENIERE ENERGY PARTNERS LP	100,000	\$124,869	0.14%	4.00%	03/01/31

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BJKRNM6	CHINA CONSTRUCTION BANK CORP	200,000	\$260,143	0.30%	4.25%	02/27/29
BM6NV47	CHINA OVERSEAS FINANCE CAYMAN VI LTD	200,000	\$272,753	0.31%	5.95%	05/08/24
U1703HAB3	CHOBANI LLC / CHOBANI FINANCE CORP INC	200,000	\$249,414	0.29%	4.63%	11/15/28
U17127AR9	CHS/COMMUNITY HEALTH SYSTEMS INC	100,000	\$126,841	0.15%	5.63%	03/15/27
18451QAP3	CLEAR CHANNEL WORLDWIDE HOLDINGS INC	50,000	\$63,475	0.07%	9.25%	02/15/24
U1828LAA6	CLEAR CHANNEL WORLDWIDE HOLDINGS INC	100,000	\$122,142	0.14%	5.13%	08/15/27
BMV37G6	CLEARWAY ENERGY OPERATING LLC	100,000	\$117,046	0.13%	3.75%	02/15/31
BFZ0W47	CNAC HK FINBRIDGE CO LTD	200,000	\$259,278	0.30%	4.88%	03/14/25
192714AC7	COLBUN SA	200,000	\$264,668	0.30%	3.95%	10/11/27
P2867KAK2	COLBUN SA	200,000	\$246,835	0.28%	3.15%	03/06/30
B1YXLB9	COLOMBIA GOVERNMENT INTERNATIONAL BOND	454,000,000	\$178,107	0.21%	9.85%	06/28/27
BGV7K78	COLOMBIA GOVERNMENT INTERNATIONAL BOND	200,000	\$261,531	0.30%	4.50%	03/15/29
BVHFBK1	COLOMBIA GOVERNMENT INTERNATIONAL BOND	200,000	\$250,590	0.29%	5.00%	06/15/45
BYX7RT3	COLOMBIA GOVERNMENT INTERNATIONAL BOND	200,000	\$256,604	0.30%	3.88%	04/25/27
200340AU1	COMERICA INC	50,000	\$67,171	0.08%	5.63%	10/01/69
20337YAA5	COMMSCOPE TECHNOLOGIES LLC	86,000	\$106,209	0.12%	6.00%	06/15/25
U21180AG6	CONTINENTAL RESOURCES INC/OK	100,000	\$141,950	0.16%	5.75%	01/15/31
BKPD508	CORP NACIONAL DEL COBRE DE CHILE	200,000	\$259,750	0.30%	3.75%	01/15/31
U1300RAJ1	CRESTWOOD MIDSTREAM PARTNERS LP / CRESTWOOD MIDSTREAM FINANCE CORP	300,000	\$375,633	0.43%	6.00%	02/01/29
228187AB6	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI	300,000	\$376,206	0.43%	4.75%	02/01/26
U22870AF3	CROWNROCK LP / CROWNROCK FINANCE INC	100,000	\$124,433	0.14%	5.00%	05/01/29
BL3GKD4	CSN INOVA VENTURES	200,000	\$266,423	0.31%	6.75%	01/28/28
126408GY3	CSX CORP	100,000	\$137,070	0.16%	4.10%	03/15/44
U15118AA7	CVR ENERGY INC	100,000	\$121,099	0.14%	5.25%	02/15/25
126650CX6	CVS HEALTH CORP	113,000	\$156,556	0.18%	4.30%	03/25/28
23371DAB0	DAE FUNDING LLC	100,000	\$124,266	0.14%	5.00%	08/01/24
235825AG1	DANA INC	200,000	\$261,012	0.30%	5.63%	06/15/28
U23888AE7	DAVITA INC	100,000	\$123,380	0.14%	4.63%	06/01/30
BJP5T83	DELTA AIR LINES INC / SKYMILES IP LTD	200,000	\$261,028	0.30%	4.50%	10/20/25
256746AH1	DOLLAR TREE INC	100,000	\$136,718	0.16%	4.20%	05/15/28
BG0VM53	DOMINICAN REPUBLIC	8,000,000	\$177,499	0.20%	8.90%	02/15/23
25746UDG1	DOMINION ENERGY INC	300,000	\$390,711	0.45%	3.38%	04/01/30
26249QAW8	DRYDEN 38 SENIOR LOAN FUND	313,000	\$378,852	0.44%	2.18%	07/15/30
279158AK5	ECOPETROL SA	200,000	\$254,024	0.29%	4.13%	01/16/25

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268317AF1	ELECTRICITE DE FRANCE SA	400,000	\$506,719	0.58%	5.25%	07/29/69
U28361AA8	ELEMENT SOLUTIONS INC	100,000	\$121,433	0.14%	3.88%	09/01/28
556227AE6	ELEVEN MADISON TRUST MORTGAGE TRUST	500,000	\$647,052	0.75%	3.55%	09/10/35
G30407AB9	ENDO DAC / ENDO FINANCE LLC / ENDO FINCO INC	100,000	\$123,085	0.14%	9.50%	07/31/27
BNC4M71	ENDO LUXEMBOURG FINANCE CO I SARL / ENDO US INC	100,000	\$119,309	0.14%	6.13%	04/01/29
U29195AE1	ENERGIZER HOLDINGS INC	100,000	\$119,460	0.14%	4.38%	03/31/29
29273RBD0	ENERGY TRANSFER LP	300,000	\$393,902	0.45%	4.05%	03/15/25
29336TAA8	ENLINK MIDSTREAM LLC	200,000	\$243,760	0.28%	5.38%	06/01/29
G315APAC2	ENQUEST PLC	176,406	\$188,090	0.22%	7.00%	10/15/23
29379VBU6	ENTERPRISE PRODUCTS OPERATING LLC	50,000	\$71,582	0.08%	4.80%	02/01/49
30161NAX9	EXELON CORP	200,000	\$271,030	0.31%	4.05%	04/15/30
30216JAC9	EXPORT-IMPORT BANK OF INDIA	300,000	\$389,410	0.45%	3.88%	02/01/28
30231GBN1	EXXON MOBIL CORP	100,000	\$125,292	0.14%	2.61%	10/15/30
30711XAF1	FANNIE MAE CONNECTICUT AVENUE SECURITIES	322,068	\$390,205	0.45%	2.69%	05/25/24
30711XAM6	FANNIE MAE CONNECTICUT AVENUE SECURITIES	150,583	\$185,233	0.21%	2.99%	07/25/24
30711XAT1	FANNIE MAE CONNECTICUT AVENUE SECURITIES	188,456	\$233,944	0.27%	4.39%	02/25/25
30711XAV6	FANNIE MAE CONNECTICUT AVENUE SECURITIES	46,835	\$56,972	0.07%	4.64%	02/25/25
30711XAX2	FANNIE MAE CONNECTICUT AVENUE SECURITIES	244,370	\$302,322	0.35%	4.09%	05/25/25
30711XBB9	FANNIE MAE CONNECTICUT AVENUE SECURITIES	181,372	\$225,749	0.26%	5.09%	07/25/25
30711XCB8	FANNIE MAE CONNECTICUT AVENUE SECURITIES	113,859	\$145,159	0.17%	6.09%	09/25/28
30711XEP5	FANNIE MAE CONNECTICUT AVENUE SECURITIES	405,592	\$508,848	0.59%	3.64%	07/25/29
30711XNX8	FANNIE MAE CONNECTICUT AVENUE SECURITIES	268,942	\$329,980	0.38%	2.29%	01/25/30
31371GZJ2	FANNIE MAE POOL	1,163	\$1,574	0.00%	6.50%	06/01/28
31371NG58	FANNIE MAE POOL	10,717	\$14,222	0.02%	5.00%	07/01/27
31387Q5L0	FANNIE MAE POOL	1,254	\$1,714	0.00%	6.50%	09/01/31
3138AFQ94	FANNIE MAE POOL	10,150	\$13,112	0.02%	3.50%	05/01/26
3138EGP57	FANNIE MAE POOL	17,479	\$23,167	0.03%	5.00%	04/01/29
3138MPCV5	FANNIE MAE POOL	61,031	\$77,495	0.09%	2.50%	12/01/27
31402RKQ1	FANNIE MAE POOL	22,504	\$30,133	0.03%	5.00%	04/01/29
31402RSN0	FANNIE MAE POOL	2,405	\$3,337	0.00%	5.00%	10/01/35
31403DVZ9	FANNIE MAE POOL	10,633	\$14,895	0.02%	6.50%	11/01/36
31404XW91	FANNIE MAE POOL	2,570	\$3,489	0.00%	6.00%	06/01/34
31405Y3R0	FANNIE MAE POOL	1,466	\$1,988	0.00%	6.00%	09/01/34
3140JAF37	FANNIE MAE POOL	537,298	\$686,876	0.79%	3.00%	11/01/48

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3140Q83Q6	FANNIE MAE POOL	322,595	\$428,448	0.49%	4.50%	05/01/48
31410KJY1	FANNIE MAE POOL	6,983	\$10,021	0.01%	6.00%	05/01/38
31410KPU2	FANNIE MAE POOL	1,974	\$2,474	0.00%	5.50%	07/01/23
31411FWX8	FANNIE MAE POOL	1,311	\$1,614	0.00%	5.50%	08/01/22
31415QRR9	FANNIE MAE POOL	1,308	\$1,648	0.00%	5.00%	07/01/23
31416HYD1	FANNIE MAE POOL	1,452	\$1,830	0.00%	5.00%	01/01/24
31417KVY0	FANNIE MAE POOL	3,957	\$5,015	0.01%	4.50%	09/01/24
31417YAZ0	FANNIE MAE POOL	17,023	\$22,792	0.03%	5.00%	04/01/29
31418MWY4	FANNIE MAE POOL	6,117	\$7,686	0.01%	5.50%	01/01/25
31283HSW6	FEDERAL HOME LOAN MORTGAGE CORP	345	\$474	0.00%	6.50%	07/01/32
31283HTE5	FEDERAL HOME LOAN MORTGAGE CORP	274	\$383	0.00%	7.00%	07/01/32
31288J3U8	FEDERAL HOME LOAN MORTGAGE CORP	328	\$454	0.00%	5.00%	06/01/33
3128FUTQ6	FEDERAL HOME LOAN MORTGAGE CORP	366	\$496	0.00%	6.50%	11/01/27
3128KAHF1	FEDERAL HOME LOAN MORTGAGE CORP	8,474	\$11,488	0.01%	6.50%	05/01/36
3128MJCJ7	FEDERAL HOME LOAN MORTGAGE CORP	1,589	\$2,198	0.00%	5.00%	08/01/35
31292HKJ2	FEDERAL HOME LOAN MORTGAGE CORP	174	\$243	0.00%	6.50%	07/01/31
31297RWH6	FEDERAL HOME LOAN MORTGAGE CORP	2,718	\$3,687	0.00%	5.00%	07/01/35
3132D6AG5	FEDERAL HOME LOAN MORTGAGE CORP	353,000	\$441,057	0.51%	2.00%	06/01/36
3132DWBP7	FEDERAL HOME LOAN MORTGAGE CORP	298,970	\$365,296	0.42%	2.00%	05/01/51
3132DWBU6	FEDERAL HOME LOAN MORTGAGE CORP	585,000	\$732,830	0.84%	2.50%	06/01/51
31335HRC9	FEDERAL HOME LOAN MORTGAGE CORP	13	\$16	0.00%	7.00%	09/01/21
31342AG45	FEDERAL HOME LOAN MORTGAGE CORP	1,723	\$2,076	0.00%	3.68%	01/01/33
31428XBQ8	FEDEX CORP	150,000	\$199,936	0.23%	4.05%	02/15/48
U3195CAB5	FIRSTCASH INC	200,000	\$250,709	0.29%	4.63%	09/01/28
33938XAC9	FLEX LTD	200,000	\$263,664	0.30%	3.75%	02/01/26
BMCT8F9	FLEX LTD	200,000	\$278,218	0.32%	4.88%	05/12/30
302445AE1	FLIR SYSTEMS INC	50,000	\$60,105	0.07%	2.50%	08/01/30
Q3919KAN1	FMG RESOURCES AUGUST 2006 PTY LTD	200,000	\$252,767	0.29%	4.38%	04/01/31
U3455LAC8	FORESTAR GROUP INC	100,000	\$121,859	0.14%	3.85%	05/15/26
35137LAL9	FOX CORP	100,000	\$130,442	0.15%	3.50%	04/08/30
3137G0LJ6	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	234,857	\$295,122	0.34%	3.89%	03/25/29
3137G0NX3	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTE	250,000	\$315,216	0.36%	3.54%	10/25/29

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3137G0AD1	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	178,904	\$221,328	0.25%	4.34%	11/25/23
3137G0BK4	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	148,151	\$183,038	0.21%	4.09%	08/25/24
3137G0BW8	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	80,442	\$98,662	0.11%	4.19%	08/25/24
3137G0CU1	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	219,660	\$271,845	0.31%	4.64%	10/25/24
3137G0HW2	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	351,437	\$445,683	0.51%	5.64%	07/25/28
3137G0KE8	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	232,559	\$294,769	0.34%	5.24%	11/25/28
3137G0QQ5	FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	250,000	\$308,923	0.36%	2.59%	03/25/30
G2600LAA4	GALAXY XXVI CLO LTD	250,000	\$302,418	0.35%	1.35%	11/22/31
U33791AB7	GARTNER INC	100,000	\$127,395	0.15%	4.50%	07/01/28
U3701LAA4	GATES GLOBAL LLC / GATES CORP	200,000	\$254,518	0.29%	6.25%	01/15/26
U2732PAA0	GENTING NEW YORK LLC / GENNY CAPITAL INC	200,000	\$242,291	0.28%	3.30%	02/15/26
38113YAE9	GOLDEN NUGGET INC	200,000	\$244,184	0.28%	6.75%	10/15/24
38148LAC0	GOLDMAN SACHS GROUP INC	100,000	\$131,238	0.15%	3.50%	01/23/25
382550BG5	GOODYEAR TIRE & RUBBER CO/THE	200,000	\$252,501	0.29%	4.88%	03/15/27
36179VN22	GOVT NATL MORTG ASSN	116,999	\$146,519	0.17%	2.50%	06/20/50
36179WFF0	GOVT NATL MORTG ASSN	117,989	\$145,147	0.17%	2.00%	05/20/51
36200AJD2	GOVT NATL MORTG ASSN	2,484	\$3,490	0.00%	5.50%	12/15/32
36200MF24	GOVT NATL MORTG ASSN	445	\$626	0.00%	5.50%	04/15/33
36200WGE5	GOVT NATL MORTG ASSN	163	\$204	0.00%	6.50%	02/20/34
36200WJB8	GOVT NATL MORTG ASSN	517	\$717	0.00%	5.00%	04/15/34
36201EF70	GOVT NATL MORTG ASSN	3,683	\$5,114	0.01%	5.50%	09/15/34
36201TF77	GOVT NATL MORTG ASSN	601	\$844	0.00%	6.00%	02/15/33
36202D2D2	GOVT NATL MORTG ASSN	4,853	\$6,662	0.01%	5.00%	11/20/33
36202DPD7	GOVT NATL MORTG ASSN	572	\$817	0.00%	6.50%	08/20/31
36202DS44	GOVT NATL MORTG ASSN	243	\$350	0.00%	6.50%	05/20/32
36202EBF5	GOVT NATL MORTG ASSN	3,408	\$4,821	0.01%	6.00%	11/20/34
36202TP26	GOVT NATL MORTG ASSN	2,845	\$4,027	0.00%	5.50%	06/15/36
36290TUG2	GOVT NATL MORTG ASSN	10,616	\$15,150	0.02%	6.00%	08/15/36
36291D7D9	GOVT NATL MORTG ASSN	1,443	\$1,969	0.00%	5.00%	12/15/33
U42511AH5	GRAY TELEVISION INC	200,000	\$237,691	0.27%	4.75%	10/15/30
BMH3Z66	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD / HAWAIIANMILES LOYALTY LTD	200,000	\$257,044	0.30%	5.75%	01/20/26
40410KAA3	HB FULLER CO	100,000	\$123,543	0.14%	4.25%	10/15/28
U4260LAA5	HERC HOLDINGS INC	100,000	\$127,465	0.15%	5.50%	07/15/27
U43279AK1	HILCORP ENERGY I LP / HILCORP FINANCE CO	200,000	\$250,370	0.29%	6.00%	02/01/31
U44255AD6	HOWARD HUGHES CORP/THE	200,000	\$254,779	0.29%	5.38%	08/01/28

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404280CH0	HSBC HOLDINGS PLC	200,000	\$246,779	0.28%	2.85%	06/04/31
404280CK3	HSBC HOLDINGS PLC	200,000	\$237,094	0.27%	2.36%	08/18/31
B993RZ6	ICTSI TREASURY BV	200,000	\$256,259	0.30%	4.63%	01/16/23
BMDSLJ0	INDONESIA ASAHAN ALUMINIUM PERSERO PT	400,000	\$559,418	0.64%	5.45%	05/15/30
B0Y51T6	INDONESIA GOVERNMENT	1,130,000,000	\$95,889	0.11%	12.80%	06/15/21
Y39814JK8	INDONESIA GOVERNMENT	1,600,000,000	\$147,436	0.17%	8.38%	03/15/24
BF41XC6	INDONESIA GOVERNMENT INTERNATIONAL BOND	200,000	\$269,143	0.31%	3.85%	07/18/27
Y20721BE8	INDONESIA REPUBLIC OF	200,000	\$274,873	0.32%	4.63%	04/15/43
Y20721BQ1	INDONESIA REPUBLIC OF	400,000	\$548,808	0.63%	4.35%	01/08/27
BD9MY72	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/NEW YORK NY	250,000	\$333,934	0.38%	3.54%	11/08/27
BNBQ3K8	INEOS QUATTRO FINANCE 1 PLC	100,000	\$150,632	0.17%	3.75%	07/15/26
U44946AB4	INGEVITY CORP	100,000	\$119,475	0.14%	3.88%	11/01/28
45867XAG9	INTERGEN NV	300,000	\$358,494	0.41%	7.00%	06/30/23
G4863AAM0	INTERNATIONAL GAME TECHNOLOGY PLC	200,000	\$257,384	0.30%	5.25%	01/15/29
BOWLS73	IRAQ INTERNATIONAL BOND	218,750	\$255,323	0.29%	5.80%	01/15/28
465077AL9	ISRAEL ELECTRIC CORP LTD	200,000	\$268,011	0.31%	4.25%	08/14/28
G50882AA0	JAZZ SECURITIES DAC	200,000	\$248,826	0.29%	4.38%	01/15/29
BL3BPR8	JD.COM INC	200,000	\$254,540	0.29%	3.38%	01/14/30
46625HQW3	JPMORGAN CHASE & CO	200,000	\$265,397	0.31%	3.30%	04/01/26
46647PBL9	JPMORGAN CHASE & CO	300,000	\$367,876	0.42%	2.52%	04/22/31
48126HAC4	JPMORGAN CHASE & CO	300,000	\$393,495	0.45%	6.10%	04/01/70
BD3F7G7	K2016470219 SA LTD	544,860	\$0	0.00%	N/A	12/31/22
DDD800985	K2016470219 SA LTD	6,574,360	\$0	0.00%	N/A	N/A
DDD800988	K2016470219 SA LTD	654,240	\$0	0.00%	N/A	N/A
BD89C25	K2016470260 SA LTD	176,268	\$0	0.00%	N/A	12/31/22
BRJ6665	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND	400,000	\$597,404	0.69%	4.88%	10/14/44
P60694AF6	KIMBERLY-CLARK DE MEXICO SAB DE CV	200,000	\$238,992	0.28%	2.43%	07/01/31
50077LBC9	KRAFT HEINZ FOODS CO	300,000	\$397,029	0.46%	3.88%	05/15/27
517834AF4	LAS VEGAS SANDS CORP	200,000	\$253,395	0.29%	3.90%	08/08/29
501797AN4	L BRANDS INC	100,000	\$131,247	0.15%	5.25%	02/01/28
50181GBG4	LCM XVI LP	263,490	\$318,941	0.37%	1.93%	10/15/31
U53737AC3	LITHIA MOTORS INC	100,000	\$127,501	0.15%	4.38%	01/15/31
U53897AJ0	LIVE NATION ENTERTAINMENT INC	200,000	\$241,565	0.28%	3.75%	01/15/28
53944YAL7	LLOYDS BANKING GROUP PLC	200,000	\$263,424	0.30%	3.87%	07/09/25
U55655AB7	MAGIC MERGECO INC	100,000	\$123,597	0.14%	7.88%	05/01/29
G5702KAB4	MAGNETITE CLO LTD	500,000	\$604,028	0.70%	1.50%	01/15/34
DDD1099067	MARTIN MIDSTREAM PARTNERS LP/ MARTIN MIDSTREAM FIN CORP	86,248	\$108,894	0.13%	11.50%	02/28/25

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DDD1099084	MARTIN MIDSTREAM PARTNERS LP/ MARTIN MIDSTREAM FIN CORP	18,992	\$23,835	0.03%	10.00%	02/29/24
12429TAE4	MAUSER PACKAGING SOLUTIONS HOLDING CO	100,000	\$119,107	0.14%	7.25%	04/15/25
59020UZJ7	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-A6	3,445	\$4,174	0.00%	.85%	08/25/35
DDD1089761	MESQUITE ENERGY INC	150,000	\$2,718	0.00%	N/A	N/A
B3ZD2V9	MEXICAN BONOS	26,500	\$160,679	0.19%	6.50%	06/10/21
552848AG8	MGIC INVESTMENT CORP	200,000	\$255,962	0.29%	5.25%	08/15/28
552953CH2	MGM RESORTS INTERNATIONAL	100,000	\$127,630	0.15%	4.75%	10/15/28
608190AL8	MOHAWK INDUSTRIES INC	200,000	\$263,061	0.30%	3.63%	05/15/30
61744YAK4	MORGAN STANLEY	400,000	\$534,886	0.62%	3.59%	07/22/28
U6203KAD6	MPH ACQUISITION HOLDINGS LLC	300,000	\$361,182	0.42%	5.75%	11/01/28
55336VBQ2	MPLX LP	200,000	\$240,399	0.28%	2.65%	08/15/30
55342UAM6	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP	100,000	\$121,946	0.14%	3.50%	03/15/31
BKY86F6	NCL CORP LTD	300,000	\$378,319	0.44%	5.88%	03/15/26
U64064AA3	NESCO HOLDINGS II INC	100,000	\$124,747	0.14%	5.50%	04/15/29
64110LAL0	NETFLIX INC	100,000	\$139,374	0.16%	5.88%	02/15/25
64110LAS5	NETFLIX INC	100,000	\$139,142	0.16%	4.88%	04/15/28
U9598QAA6	NEWS CORP	100,000	\$122,028	0.14%	3.88%	05/15/29
U6497RAL8	NEXSTAR BROADCASTING INC	100,000	\$123,249	0.14%	4.75%	11/01/28
U6536LAA8	NGL ENERGY OPERATING LLC / NGL ENERGY FINANCE CORP	100,000	\$125,946	0.15%	7.50%	02/01/26
U66649AB7	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC	200,000	\$239,461	0.28%	6.00%	02/15/28
U65202AA8	OASIS MIDSTREAM PARTNERS LP / OMP FINANCE CORP	100,000	\$128,220	0.15%	8.00%	04/01/29
674599DF9	OCCIDENTAL PETROLEUM CORP	200,000	\$272,536	0.31%	6.45%	09/15/36
67591EAU7	OCTAGON INVESTMENT PARTNERS 28 LTD	250,000	\$302,735	0.35%	1.98%	10/24/30
85172FAQ2	ONEMAIN FINANCE CORP	100,000	\$137,267	0.16%	6.63%	01/15/28
U6831VAA8	ON SEMICONDUCTOR CORP	200,000	\$245,791	0.28%	3.88%	09/01/28
DDD678002	ONSITE RENTAL GROUP OPERATIONS PTY LTD	508,551	\$580,588	0.67%	N/A	10/26/23
DDD820004	ONSITE RENTAL GROUP OPERATIONS PTY LTD	278,756	\$0	0.00%	N/A	N/A
U6835WAA2	ORGANON FINANCE 1 LLC	200,000	\$244,358	0.28%	4.13%	04/30/28
BNG0XR2	ORIFLAME INVESTMENT HOLDING PLC	200,000	\$244,865	0.28%	5.13%	05/04/26
VMGNUSD	OTC SECURITIZED MARGIN CASH - USD	3,953	\$4,777	0.01%	N/A	02/20/49
U6833PAE1	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP	100,000	\$119,876	0.14%	4.25%	01/15/29
U68337AM3	OWENS-BROCKWAY GLASS CONTAINER INC	100,000	\$131,391	0.15%	6.63%	05/13/27
690742AG6	OWENS CORNING	100,000	\$134,677	0.16%	4.30%	07/15/47

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U7013LAC4	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER	100,000	\$129,126	0.15%	5.88%	10/01/28
DDD1097354	PARTY CITY HOLDINGS INC	21,765	\$24,751	0.03%	5.75%	07/15/25
U7089FAA0	PENNYMAC FINANCIAL SERVICES INC	100,000	\$127,016	0.15%	5.38%	10/15/25
U7089FAB8	PENNYMAC FINANCIAL SERVICES INC	100,000	\$127,016	0.15%	5.38%	10/15/25
BKBP207	PERTAMINA PERSERO PT	200,000	\$248,097	0.29%	3.10%	08/27/30
BM948F7	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA	200,000	\$240,733	0.28%	3.00%	06/30/30
B1TMPZ3	PERUVIAN GOVERNMENT INTERNATIONAL BOND	200,000	\$326,348	0.38%	6.55%	03/14/37
B774Y01	PHILIPPINE GOVERNMENT INTERNATIONAL BOND	400,000	\$604,704	0.70%	5.00%	01/13/37
U7318UAT9	POST HOLDINGS INC	200,000	\$239,255	0.28%	4.50%	09/15/31
U7409WAC2	PRESIDIO HOLDINGS INC	200,000	\$248,588	0.29%	4.88%	02/01/27
U7410FAJ1	PRESTIGE BRANDS INC	100,000	\$116,153	0.13%	3.75%	04/01/31
U7415PAG0	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC	300,000	\$348,595	0.40%	3.38%	08/31/27
U74188AB6	PRIMO WATER HOLDINGS INC	100,000	\$121,085	0.14%	4.38%	04/30/29
U7530MAA0	RATTLER MIDSTREAM LP	200,000	\$251,850	0.29%	5.63%	07/15/25
74949LAD4	RELX CAPITAL INC	50,000	\$63,366	0.07%	3.00%	05/22/30
DDD914325	REMINGTON OUTDOOR CO INC	4,819	\$0	0.00%	N/A	N/A
U76015AE3	RENT-A-CENTER INC/TX	100,000	\$129,632	0.15%	6.38%	02/15/29
BYVS6C4	REPUBLIC OF BELARUS INTERNATIONAL BOND	200,000	\$241,794	0.28%	7.63%	06/29/27
BLBL741	REPUBLIC OF GABON	400,000	\$483,004	0.56%	6.63%	02/06/31
761713BG0	REYNOLDS AMERICAN INC	100,000	\$134,390	0.15%	4.45%	06/12/25
U8003LAA8	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU	100,000	\$118,915	0.14%	4.00%	10/15/27
U75082AA2	ROCKET SOFTWARE INC	100,000	\$117,650	0.14%	6.50%	02/15/29
BMVVYM5	ROMANIAN GOVERNMENT INTERNATIONAL BOND	400,000	\$496,725	0.57%	3.00%	02/14/31
BMG0YF0	ROYALTY PHARMA PLC	100,000	\$117,537	0.14%	3.30%	09/02/40
BD4B195	RUSSIAN FOREIGN BOND - EUROBOND	200,000	\$271,694	0.31%	4.38%	03/21/29
BDF1291	RUSSIAN FOREIGN BOND - EUROBOND	400,000	\$548,786	0.63%	4.75%	05/27/26
BJ9SC78	RUSSIAN FOREIGN BOND - EUROBOND	200,000	\$286,328	0.33%	5.10%	03/28/35
78520LAB6	SABIC CAPITAL II BV	200,000	\$278,148	0.32%	4.50%	10/10/28
785592AX4	SABINE PASS LIQUEFACTION LLC	300,000	\$411,289	0.47%	4.50%	05/15/30
78410GAD6	SBA COMMUNICATIONS CORP	100,000	\$123,694	0.14%	3.88%	02/15/27
U8068BAB0	SCIH SALT HOLDINGS INC	100,000	\$120,064	0.14%	6.63%	05/01/29
81211KAX8	SEALED AIR CORP	100,000	\$134,487	0.15%	5.50%	09/15/25
N78840AM2	SENSATA TECHNOLOGIES BV	200,000	\$242,377	0.28%	4.00%	04/15/29
828807CZ8	SIMON PROPERTY GROUP LP	100,000	\$134,565	0.16%	4.25%	11/30/46
U8275QAJ9	SINCLAIR TELEVISION GROUP INC	100,000	\$121,018	0.14%	5.50%	03/01/30

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842587CV7	SOUTHERN CO/THE	200,000	\$262,867	0.30%	3.25%	07/01/26
U84569AL3	SPECTRUM BRANDS INC	100,000	\$129,948	0.15%	5.50%	07/15/30
852061AS9	SPRINT COMMUNICATIONS INC	100,000	\$128,479	0.15%	6.00%	11/15/22
BYPDJL5	STATE GRID OVERSEAS INVESTMENT 2016 LTD	200,000	\$266,790	0.31%	3.50%	05/04/27
U85881AC1	STERICYCLE INC	200,000	\$241,386	0.28%	3.88%	01/15/29
BMF1DG8	STUDIO CITY FINANCE LTD	200,000	\$246,970	0.28%	5.00%	01/15/29
86765LAQ0	SUNOCO LP / SUNOCO FINANCE CORP	100,000	\$126,407	0.15%	6.00%	04/15/27
U86759AJ3	SUNOCO LP / SUNOCO FINANCE CORP	100,000	\$120,203	0.14%	4.50%	05/15/29
86964WAJ1	SUZANO AUSTRIA GMBH	300,000	\$376,726	0.43%	3.75%	01/15/31
78486QAE1	SVB FINANCIAL GROUP	50,000	\$63,370	0.07%	3.13%	06/05/30
BFFZJ85	SYNGENTA FINANCE NV	200,000	\$262,136	0.30%	4.89%	04/24/25
U8302WAE4	TALEN ENERGY SUPPLY LLC	100,000	\$124,022	0.14%	7.25%	05/15/27
BMX9955	TENCENT HOLDINGS LTD	200,000	\$238,233	0.27%	2.39%	06/03/30
BD3GLN5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS IV BV	400,000	\$525,754	0.61%	.50%	07/28/22
88556LAC0	THREE GORGES FINANCE I CAYMAN ISLANDS LTD	300,000	\$387,046	0.45%	3.15%	06/02/26
87264ABF1	T-MOBILE USA INC	200,000	\$265,314	0.31%	3.88%	04/15/30
87264ABN4	T-MOBILE USA INC	100,000	\$113,844	0.13%	3.30%	02/15/51
BYM79R6	TNB GLOBAL VENTURES CAPITAL BHD	200,000	\$257,944	0.30%	3.24%	10/19/26
BKLJ975	TURKEY GOVERNMENT INTERNATIONAL BOND	200,000	\$225,700	0.26%	5.25%	03/13/30
BF226G6	UKRAINE GOVERNMENT	200,000	\$256,718	0.30%	7.38%	09/25/32
X5S005UN9	UKRAINE GOVERNMENT INTERNATIONAL BOND	102,000	\$137,135	0.16%	N/A	05/31/40
90932VAA3	UNITED AIRLINES 2020-1 CLASS B PASS THROUGH TRUST	48,525	\$62,520	0.07%	4.88%	07/15/27
U9094LAC2	UNITED AIRLINES INC	100,000	\$125,352	0.14%	4.38%	04/15/26
91086QBB3	UNITED MEXICAN STATES	200,000	\$263,823	0.30%	4.75%	03/08/44
91087BAC4	UNITED MEXICAN STATES	600,000	\$821,432	0.95%	4.15%	03/28/27
912810PV4	UNITED STATES TREASURY INFLATION INDEXED BONDS	1,080,038	\$1,591,768	1.83%	1.75%	01/15/28
9128282L3	UNITED STATES TREASURY INFLATION INDEXED BONDS	216,366	\$294,487	0.34%	.38%	07/15/27
U91147AA3	UNITED WHOLESALE MORTGAGE LLC	300,000	\$373,899	0.43%	5.50%	11/15/25
760942AV4	URUGUAY REPUBLIC OF	10,562,151	\$329,259	0.38%	3.70%	06/26/37
BHXJX58	URUGUAY REPUBLIC OF	200,000	\$280,683	0.32%	4.38%	01/23/31
DDD632099	VARIATION MARGIN-JPMORGAN-AUD	0	-\$0	0.00%	N/A	02/20/49
U9224TAA2	VERTICAL US NEWCO INC	400,000	\$503,215	0.58%	5.25%	07/15/27
U9T83JAD7	VICI PROPERTIES LP / VICI NOTE CO INC	200,000	\$244,677	0.28%	3.75%	02/15/27
927804FE9	VIRGINIA ELECTRIC AND POWER CO	45,000	\$77,205	0.09%	6.35%	11/30/37
BMFLLJ7	VIRGIN MEDIA SECURED FINANCE PLC	200,000	\$241,382	0.28%	4.50%	08/15/30
G9403RAF4	VOYA CLO 2016-3 LTD	250,000	\$302,580	0.35%	1.38%	10/18/31

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947075AP2	WEATHERFORD INTERNATIONAL LTD	56,000	\$68,688	0.08%	11.00%	12/01/24
95000U2N2	WELLS FARGO & CO	100,000	\$126,030	0.15%	2.19%	04/30/26
U96089AF1	WESCO DISTRIBUTION INC	100,000	\$130,636	0.15%	7.13%	06/15/25
960386AQ3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	50,000	\$64,534	0.07%	3.20%	06/15/25
960413AW2	WESTLAKE CHEMICAL CORP	50,000	\$63,999	0.07%	3.38%	06/15/30
U9697NAE5	WILLIAMS SCOTSMAN INTERNATIONAL INC	100,000	\$124,198	0.14%	4.63%	08/15/28
970648AJ0	WILLIS NORTH AMERICA INC	50,000	\$63,458	0.07%	2.95%	09/15/29
92940PAG9	WRKCO INC	50,000	\$62,586	0.07%	3.00%	06/15/33
BMVV9P3	WYNN MACAU LTD	100,000	\$127,469	0.15%	5.63%	08/26/28
BMC3ZZ0	YARA INTERNATIONAL ASA	100,000	\$127,145	0.15%	3.15%	06/04/30
988498AP6	YUM! BRANDS INC	200,000	\$252,871	0.29%	4.63%	01/31/32

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