



# Franklin Bissett Core Plus Bond Fund

April 30, 2022

## 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
2989129	407 INTERNATIONAL INC	13,141,000	\$14,936,323	0.78%	6.47%	07/27/29
35085ZBV7	407 INTERNATIONAL INC	3,840,000	\$2,811,264	0.15%	2.84%	03/07/50
B0YW9V5	407 INTERNATIONAL INC	2,000,000	\$2,198,140	0.11%	5.75%	02/14/36
00287YBV0	ABBVIE INC	1,140,000	\$1,403,396	0.07%	2.95%	11/21/26
DDD1156339	ACRISURE LLC	210,896	\$269,046	0.01%	FLOATER	02/13/27
DDD1173477	ACRISURE LLC	122,967	\$157,103	0.01%	FLOATER	02/15/27
DDD1140353	ADIENT US LLC	565,725	\$722,389	0.04%	FLOATER	04/08/28
DDD1131768	ADMI CORP	1,091,372	\$1,382,141	0.07%	FLOATER	12/23/27
DDD1150652	ADMI CORP	237,723	\$302,237	0.02%	FLOATER	12/23/27
DDD1189283	AI AQUA MERGER SUB INC	46,892	\$59,407	0.00%	FLOATER	07/30/28
DDD1189288	AI AQUA MERGER SUB INC	10,657	\$13,501	0.00%	FLOATER	07/30/28
DDD1041196	AI CONVOY US BORROWER LLC	354,467	\$452,811	0.02%	FLOATER	01/15/27
00889YAD3	AIMCO REALTY INVESTORS LP	3,985,000	\$3,613,797	0.19%	2.71%	06/01/29
008911BK4	AIR CANADA	1,585,000	\$1,884,878	0.10%	3.88%	08/15/26
008911BL2	AIR CANADA	1,500,000	\$1,371,375	0.07%	4.63%	08/15/29
DDD1156270	AIR CANADA	170,542	\$217,372	0.01%	FLOATER	08/11/28
DDD675026	AIR MEDICAL GROUP HOLDINGS INC	135,589	\$173,143	0.01%	FLOATER	03/14/25
DDD1042243	ALLEGIAN T TRAVEL CO	606,968	\$774,807	0.04%	FLOATER	02/05/24
DDD1171260	ALLIANT HOLDINGS INTERMEDIATE LLC	49,661	\$63,445	0.00%	FLOATER	11/06/27
DDD1041564	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER	1,514,160	\$1,929,581	0.10%	FLOATER	05/10/25
019456AE2	ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	1,950,000	\$1,819,857	0.09%	3.11%	04/08/27
BLKQKG0	ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	2,865,000	\$2,502,864	0.13%	3.12%	02/21/30
DDD1145504	ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNIVERSAL FINANCE CORP	258,700	\$324,212	0.02%	FLOATER	05/14/28
019736AG2	ALLISON TRANSMISSION INC	1,850,000	\$2,059,474	0.11%	3.75%	01/30/31
02138ZAL7	ALTAGAS LTD	4,645,000	\$3,951,083	0.21%	4.50%	08/15/44
DDD1123678	ALTAGAS LTD	800,000	\$661,000	0.03%	2.48%	11/30/30

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DDD1121400	ALTICE FRANCE SA NUMERICABLE US LLC YPSO FRANCE SAS	97,422	\$124,480	0.01%	FLOATER	08/14/26
DDD1186061	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC	401,771	\$514,031	0.03%	FLOATER	02/15/29
02379KAA2	AMERICAN AIRLINES 2021-1 CLASS A PASS THROUGH TRUST	4,075,000	\$4,630,737	0.24%	2.88%	01/11/36
DDD1137534	AMERICAN AIRLINES INC/AADVANTAGE LOYALTY IP LTD	187,367	\$245,328	0.01%	FLOATER	04/20/28
DDD1133578	AMERICAN TRAILER WORLD CORP	507,582	\$609,983	0.03%	FLOATER	03/05/28
03522AAG5	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC	2,820,000	\$3,601,443	0.19%	3.65%	02/01/26
03674XAN6	ANTERO RESOURCES CORP	1,040,000	\$1,441,236	0.08%	8.38%	07/15/26
03674XAQ9	ANTERO RESOURCES CORP	1,000,000	\$1,362,393	0.07%	7.63%	02/01/29
DDD1160039	APTEAN INC	430,001	\$549,510	0.03%	FLOATER	04/23/26
DDD1152878	APX GROUP INC	108,715	\$138,288	0.01%	FLOATER	07/09/28
DDD1134593	ARCHES BUYER INC	121,703	\$152,892	0.01%	FLOATER	12/06/27
DDD1147656	ASCENSUS HOLDINGS INC AND MERCURY BORROWER INC	327,041	\$414,850	0.02%	FLOATER	08/02/28
045086AM7	ASHTON WOODS USA LLC / ASHTON WOODS FINANCE CO	1,200,000	\$1,299,111	0.07%	4.63%	08/01/29
045086AP0	ASHTON WOODS USA LLC / ASHTON WOODS FINANCE CO	500,000	\$526,710	0.03%	4.63%	04/01/30
DDD1169168	ASP BLADE HOLDINGS INC	77,157	\$97,501	0.01%	FLOATER	10/15/28
DDD1145042	ASPECT SOFTWARE INC	592,068	\$738,269	0.04%	FLOATER	05/06/28
DDD1042602	ASSUREDPARTNERS INC	1,134,239	\$1,440,290	0.08%	FLOATER	02/13/27
DDD1152978	ASSUREDPARTNERS INC	171,015	\$216,978	0.01%	FLOATER	02/13/27
DDD1124368	ASTORIA ENERGY LLC	28,017	\$35,555	0.00%	FLOATER	12/10/27
DDD1170691	ASTRA ACQUISITION CORP	285,648	\$354,086	0.02%	FLOATER	10/25/28
DDD1170410	ASTRO ONE ACQUISITION CORP	162,821	\$201,439	0.01%	FLOATER	09/15/28
DDD1125888	ASURION LLC	35,965	\$45,236	0.00%	FLOATER	12/23/26
DDD1131833	ASURION LLC	10,809	\$13,494	0.00%	FLOATER	01/31/28
DDD1131840	ASURION LLC	188,519	\$237,017	0.01%	FLOATER	07/31/27
DDD1154978	ASURION LLC	216,720	\$270,523	0.01%	FLOATER	01/20/29
DDD1186460	ATHENAHEALTH GROUP INC	545,814	\$692,800	0.04%	FLOATER	02/15/29
DDD1186478	ATHENAHEALTH GROUP INC	92,510	\$117,423	0.01%	FLOATER	02/15/29
05277BAG5	AUTOCANADA INC	2,920,000	\$2,786,789	0.15%	5.75%	02/07/29
DDD1152899	AVEANNA HEALTHCARE LLC	701,579	\$886,853	0.05%	FLOATER	07/15/28
DDD1152902	AVEANNA HEALTHCARE LLC	163,977	\$207,281	0.01%	FLOATER	07/15/28
DDD668591	AVENTIV TECHNOLOGIES LLC	654,493	\$803,771	0.04%	FLOATER	11/01/24
DDD1041446	AVIS BUDGET CAR RENTAL LLC	668,164	\$840,588	0.04%	FLOATER	08/06/27
DDD1157819	BALLY'S CORP	378,237	\$481,993	0.03%	FLOATER	10/01/28
DDD1042239	BANIJAY ENTERTAINMENT SASU	246,250	\$315,331	0.02%	FLOATER	02/03/25
060505FJ8	BANK OF AMERICA CORP	4,870,000	\$4,858,896	0.25%	3.30%	04/24/24
060505FM1	BANK OF AMERICA CORP	4,640,000	\$4,553,742	0.24%	2.93%	04/25/25

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060505FU3	BANK OF AMERICA CORP	6,730,000	\$6,033,377	0.31%	2.60%	04/04/29
060505FZ2	BANK OF AMERICA CORP	2,035,000	\$1,838,480	0.10%	1.98%	09/15/27
06055HAB9	BANK OF AMERICA CORP	1,360,000	\$1,751,355	0.09%	6.13%	07/27/70
DDD700161	BANK OF AMERICA NA	20,000,000	\$120,670	0.01%	N/A	07/20/22
06368AAD2	BANK OF MONTREAL	4,305,000	\$4,237,110	0.22%	2.70%	09/11/24
06368B207	BANK OF MONTREAL	62,550	\$1,463,044	0.08%	N/A	11/25/66
06368BGS1	BANK OF MONTREAL	3,430,000	\$4,177,509	0.22%	3.80%	12/15/32
06368BTX6	BANK OF MONTREAL	9,983,000	\$9,628,204	0.50%	3.19%	03/01/28
06368DJQ8	BANK OF MONTREAL	2,000,000	\$1,935,900	0.10%	4.30%	11/26/80
BD36NX9	BANK OF MONTREAL	37,600	\$938,872	0.05%	4.50%	N/A
BF4LSR6	BANK OF MONTREAL	19,000	\$475,570	0.02%	N/A	05/25/70
064151S95	BANK OF NOVA SCOTIA/THE	8,255,000	\$7,922,983	0.41%	3.10%	02/02/28
06415EXV2	BANK OF NOVA SCOTIA/THE	4,920,000	\$4,772,055	0.25%	2.49%	09/23/24
DDD1190993	BANK OF NOVA SCOTIA/THE	4,550,000	\$4,301,888	0.22%	2.95%	03/08/27
DDD695423	BANK OF NOVA SCOTIA/THE	19,500,000	-\$1,147,700	-0.06%	N/A	03/20/25
DDD697182	BANK OF NOVA SCOTIA/THE	-14,000,000	\$2,823,921	0.15%	N/A	12/22/30
DDD697621	BANK OF NOVA SCOTIA/THE	-8,300,000	\$1,198,740	0.06%	N/A	03/01/31
DDD699321	BANK OF NOVA SCOTIA/THE	10,000,000	-\$1,187,277	-0.06%	N/A	12/20/31
DDD699465	BANK OF NOVA SCOTIA/THE	10,000,000	-\$852,306	-0.04%	N/A	01/19/32
DDD1186831	BAUSCH HEALTH COS INC	112,925	\$140,646	0.01%	FLOATER	02/11/27
DDD874726	BAUSCH HEALTH COS INC	688,479	\$881,441	0.05%	FLOATER	06/02/25
07813ZAP9	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	9,476,000	\$11,010,164	0.57%	7.30%	02/23/32
07813ZBV5	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	2,850,000	\$2,709,039	0.14%	2.90%	08/12/26
07813ZBY9	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	6,100,000	\$5,905,837	0.31%	3.60%	09/29/27
2594051	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	6,987,000	\$7,739,080	0.40%	6.55%	05/01/29
B295PT3	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE	4,470,000	\$4,839,132	0.25%	6.10%	03/16/35
DDD1153987	BNP PARIBAS SA	4,645,000	\$4,075,290	0.21%	2.54%	07/13/29
097023CS2	BOEING CO/THE	1,720,000	\$2,230,322	0.12%	4.51%	05/01/23
097023CT0	BOEING CO/THE	2,425,000	\$3,157,427	0.16%	4.88%	05/01/25
110122CP1	BRISTOL-MYERS SQUIBB CO	616,000	\$768,222	0.04%	3.40%	07/26/29
DDD1013893	BROOKFIELD INFRASTRUCTURE FINANCE ULC	3,910,000	\$3,577,141	0.19%	3.41%	10/09/29
DDD1196851	BROOKFIELD INFRASTRUCTURE FINANCE ULC	2,650,000	\$2,667,543	0.14%	5.44%	04/25/34
116705AE4	BRUCE POWER LP	3,315,000	\$3,228,345	0.17%	4.01%	06/21/29
116705AG9	BRUCE POWER LP	2,570,000	\$2,416,673	0.13%	4.13%	06/21/33
116705AH7	BRUCE POWER LP	2,090,000	\$2,019,608	0.11%	4.75%	06/21/49
117043AT6	BRUNSWICK CORP/DE	1,650,000	\$1,669,433	0.09%	2.40%	08/18/31

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12189LBF7	BURLINGTON NORTHERN SANTA FE LLC	3,225,000	\$3,293,946	0.17%	3.05%	02/15/51
12201PAB2	BURLINGTON RESOURCES LLC	760,000	\$1,210,685	0.06%	7.20%	08/15/31
12232KAJ9	BURNHAM PARK CLO LTD	1,200,000	\$1,527,867	0.08%	2.56%	10/20/29
12232KAL4	BURNHAM PARK CLO LTD	700,000	\$890,044	0.05%	3.21%	10/20/29
DDD1085483	CAESARS RESORT COLLECTION LLC	960,732	\$1,230,764	0.06%	FLOATER	06/19/25
131347CR5	CALPINE CORP	5,000,000	\$5,421,315	0.28%	3.75%	03/01/31
13321LAJ7	CAMECO CORP	2,405,000	\$2,184,750	0.11%	5.09%	11/14/42
13321LAK4	CAMECO CORP	250,000	\$250,680	0.01%	4.19%	06/24/24
13321LAL2	CAMECO CORP	14,260,000	\$13,177,666	0.69%	2.95%	10/21/27
DDD1162977	CAN 10YR BOND FUT JUN22	255	-\$2,724,499	-0.14%	N/A	06/21/22
13509PEF6	CANADA HOUSING TRUST NO 1	5,000,000	\$5,009,550	0.26%	2.90%	06/15/24
13509PFX6	CANADA HOUSING TRUST NO 1	13,575,000	\$13,102,861	0.68%	2.35%	06/15/27
13509PGS6	CANADA HOUSING TRUST NO 1	7,000,000	\$6,784,190	0.35%	2.65%	12/15/28
13509PJB0	CANADA HOUSING TRUST NO 1	32,575,000	\$30,108,421	1.57%	2.45%	12/15/31
DDD1181785	CANADA HOUSING TRUST NO 1	21,175,000	\$19,800,319	1.03%	1.55%	12/15/26
13521JAC5	CANADA POST CORP	12,555,000	\$12,946,841	0.68%	4.08%	07/16/25
B41SNQ7	CANADA POST CORP	5,500,000	\$5,946,215	0.31%	4.36%	07/16/40
DDD1190267	CANADIAN CORE REAL ESTATE LP	4,875,000	\$4,637,002	0.24%	3.30%	03/02/27
B39VLH8	CANADIAN GOVERNMENT BOND	14,750,000	\$17,071,797	0.89%	4.00%	06/01/41
BFMC871	CANADIAN GOVERNMENT BOND	54,030,000	\$45,265,253	2.36%	2.00%	12/01/51
BW4Q6B0	CANADIAN GOVERNMENT BOND	790,000	\$987,768	0.05%	5.00%	06/01/37
13596Z3Y9	CANADIAN IMPERIAL BANK OF COMMERCE	8,754,000	\$8,690,008	0.45%	3.30%	05/26/25
136070208	CANADIAN IMPERIAL BANK OF COMMERCE	150,700	\$3,767,500	0.20%	4.40%	N/A
62913ZQ43	CANADIAN MORTGAGE POOLS	2,381,038	\$2,535,544	0.13%	5.32%	07/01/28
62932ZPQ2	CANADIAN MORTGAGE POOLS	5,150,227	\$5,147,652	0.27%	2.04%	12/01/22
62950ZT36	CANADIAN MORTGAGE POOLS	2,020,476	\$2,013,505	0.11%	1.68%	02/01/23
136385AJ0	CANADIAN NATURAL RESOURCES LTD	1,337,000	\$1,892,155	0.10%	6.50%	02/15/37
136385AP6	CANADIAN NATURAL RESOURCES LTD	5,069,000	\$7,447,715	0.39%	6.75%	02/01/39
136385AV3	CANADIAN NATURAL RESOURCES LTD	1,040,000	\$1,339,020	0.07%	3.90%	02/01/25
13638ZDD4	CANADIAN NATURAL RESOURCES LTD	3,745,000	\$3,438,097	0.18%	4.85%	05/30/47
13645RBH6	CANADIAN PACIFIC RAILWAY CO	1,000,000	\$996,960	0.05%	3.10%	12/02/51
136765BN3	CANADIAN WESTERN BANK	2,540,000	\$2,214,422	0.12%	1.82%	12/16/27
DDD1138910	CANADIAN WESTERN BANK	2,300,000	\$2,143,508	0.11%	5.00%	07/31/81
DDD1195941	CANADIAN WESTERN BANK	2,970,000	\$2,946,299	0.15%	3.86%	04/21/25
DDD1125583	CCI BUYER INC	379,589	\$481,355	0.03%	FLOATER	12/17/27
12513GBF5	CDW LLC / CDW FINANCE CORP	1,670,000	\$1,890,713	0.10%	3.25%	02/15/29
DDD1108407	CEMEX SAB DE CV	4,800,000	\$5,819,875	0.30%	5.20%	09/17/30
DDD1153040	CENGAGE LEARNING INC	952,155	\$1,204,286	0.06%	FLOATER	07/14/26
15135UAF6	CENOVUS ENERGY INC	780,000	\$1,139,445	0.06%	6.75%	11/15/39

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15135UAS8	CENOVUS ENERGY INC	1,544,000	\$2,059,198	0.11%	5.38%	07/15/25
15135UAT6	CENOVUS ENERGY INC	8,715,000	\$8,246,220	0.43%	3.50%	02/07/28
15135UAU3	CENOVUS ENERGY INC	1,005,000	\$968,227	0.05%	3.60%	03/10/27
12527GAF0	CF INDUSTRIES INC	3,000,000	\$3,990,820	0.21%	5.15%	03/15/34
DDD1163961	CGI INC	130,000	\$113,763	0.01%	2.10%	09/18/28
DDD1038343	CHAMP ACQUISITION CORP	173,597	\$222,994	0.01%	FLOATER	12/21/25
161175AZ7	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	3,094,000	\$4,192,215	0.22%	6.38%	10/23/35
161175BR4	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	1,370,000	\$1,754,002	0.09%	5.05%	03/30/29
DDD1152069	CHARTER NEXT GENERATION INC	62,959	\$80,578	0.00%	FLOATER	12/01/27
16412XAC9	CHENIERE CORPUS CHRISTI HOLDINGS LLC	1,930,000	\$2,576,203	0.13%	5.88%	03/31/25
16412XAL9	CHENIERE CORPUS CHRISTI HOLDINGS LLC	3,000,000	\$3,141,443	0.16%	2.74%	12/31/39
16411RAK5	CHENIERE ENERGY INC	3,425,000	\$4,262,184	0.22%	4.63%	10/15/28
16411QAK7	CHENIERE ENERGY PARTNERS LP	2,150,000	\$2,503,997	0.13%	4.00%	03/01/31
16411QAL5	CHENIERE ENERGY PARTNERS LP	1,505,000	\$1,655,981	0.09%	3.25%	01/31/32
DDD1166207	CHG HEALTHCARE SERVICES INC	75,960	\$97,109	0.01%	FLOATER	09/30/28
17039AAF3	CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	2,000,000	\$1,989,180	0.10%	4.06%	11/24/25
17039AAP1	CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	1,615,000	\$1,501,094	0.08%	3.53%	06/11/29
DDD1131650	CITADEL SECURITIES LP	435,600	\$555,952	0.03%	FLOATER	02/02/28
172967JS1	CITIGROUP INC	1,225,000	\$1,215,567	0.06%	4.09%	06/09/25
DDD1140484	CITY BREWING CO LLC	390,629	\$472,511	0.02%	FLOATER	04/05/28
DDD1135153	CLARIOS GLOBAL LP	419,410	\$531,235	0.03%	FLOATER	04/30/26
DDD1041444	CLEAR CHANNEL OUTDOOR HOLDINGS INC	246,212	\$309,206	0.02%	FLOATER	08/21/26
18539UAD7	CLEARWAY ENERGY OPERATING LLC	2,000,000	\$2,213,343	0.12%	3.75%	02/15/31
18539UAE5	CLEARWAY ENERGY OPERATING LLC	885,000	\$965,302	0.05%	3.75%	01/15/32
185899AM3	CLEVELAND-CLIFFS INC	1,000,000	\$1,317,774	0.07%	7.00%	03/15/27
DDD1157779	CLOUDERA INC	157,575	\$199,630	0.01%	FLOATER	10/08/28
DDD1157780	CLOUDERA INC	67,148	\$84,099	0.00%	FLOATER	10/08/29
DDD1173366	COBHAM ULTRA SENIORCO SARL	87,039	\$111,093	0.01%	FLOATER	11/16/28
203372AX5	COMMSCOPE INC	800,000	\$860,900	0.04%	4.75%	09/01/29
DDD960372	COMMSCOPE INC	1,251,468	\$1,551,107	0.08%	FLOATER	04/04/26
DDD1146773	CONAIR HOLDINGS LLC	60,171	\$75,776	0.00%	FLOATER	05/17/28
DDD1186910	CONDOR MERGER SUB INC	95,974	\$120,201	0.01%	FLOATER	03/01/29
20826FAU0	CONOCOPHILLIPS CO	3,000,000	\$3,752,604	0.20%	2.40%	03/07/25
DDD1165865	CORNERSTONE ONDEMAND INC	291,449	\$369,857	0.02%	FLOATER	10/15/28
220874AL5	CORUS ENTERTAINMENT INC	2,400,000	\$2,248,992	0.12%	5.00%	05/11/28

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DDD1063560	COTY INC	462,389	\$579,592	0.03%	FLOATER	04/05/25
DDD1185450	CPPIB CAPITAL INC	10,125,000	\$9,028,462	0.47%	2.25%	12/01/31
126408HN6	CSX CORP	2,470,000	\$3,205,576	0.17%	4.75%	11/15/48
126462AH3	CT REAL ESTATE INVESTMENT TRUST	2,490,000	\$2,252,553	0.12%	3.03%	02/05/29
BFXQZN7	CT REAL ESTATE INVESTMENT TRUST	1,650,000	\$1,586,706	0.08%	3.29%	06/01/26
12657ZAR4	CU INC	745,000	\$802,506	0.04%	5.56%	05/26/28
12657ZAY9	CU INC	4,195,000	\$3,797,943	0.20%	3.81%	09/10/42
12657ZBB8	CU INC	8,110,000	\$8,321,914	0.43%	4.72%	09/09/43
12657ZBG7	CU INC	1,780,000	\$1,638,205	0.09%	3.96%	07/27/45
BFXNJJ2	CU INC	4,700,000	\$4,713,912	0.25%	4.54%	10/24/41
BFXNJR0	CU INC	7,790,000	\$7,308,889	0.38%	4.09%	09/02/44
BK718D4	CU INC	3,965,000	\$3,006,104	0.16%	2.96%	09/07/49
DDD1040961	CUSHMAN & WAKEFIELD PLC	582,569	\$741,858	0.04%	FLOATER	08/21/25
BMG4F82	DAIMLER TRUCKS FINANCE CANADA INC	3,550,000	\$3,275,159	0.17%	2.46%	12/15/26
DDD1109685	DELTA AIR LINES INC	88,291	\$117,353	0.01%	FLOATER	10/20/27
830867AA5	DELTA AIR LINES INC / SKYMILES IP LTD	5,565,000	\$7,106,769	0.37%	4.50%	10/20/25
DDD1192802	DERMATOLOGY INTERMEDIATE HOLDINGS III INC	78,224	\$99,981	0.01%	FLOATER	04/01/29
DDD1193409	DERMATOLOGY INTERMEDIATE HOLDINGS III INC	14,621	\$18,688	0.00%	FLOATER	03/23/29
DDD1165428	DEXKO GLOBAL INC	65,161	\$81,792	0.00%	FLOATER	10/04/28
DDD1165463	DEXKO GLOBAL INC	12,411	\$15,579	0.00%	FLOATER	10/04/28
DDD1185249	DIAMOND SPORTS GROUP LLC	156,155	\$204,569	0.01%	FLOATER	05/11/26
DDD1190746	DIAMOND SPORTS GROUP LLC	996,729	\$434,518	0.02%	FLOATER	08/24/26
25461LAA0	DIRECTV FINANCING LLC / DIRECTV FINANCING CO-OBLIGOR INC	1,700,000	\$2,059,535	0.11%	5.88%	08/15/27
DDD1042242	DYNASTY ACQUISITION CO INC	209,909	\$264,821	0.01%	FLOATER	04/04/26
DDD1042693	DYNASTY ACQUISITION CO INC	112,854	\$142,377	0.01%	FLOATER	04/04/26
DDD1109761	ECI MACOLA/MAX HOLDING LLC	254,644	\$326,422	0.02%	FLOATER	11/09/27
DDD1138695	EDELMAN FINANCIAL CENTER LLC/THE	992,500	\$1,267,126	0.07%	FLOATER	04/07/28
283695BE3	EL PASO NATURAL GAS CO LLC	1,510,000	\$2,190,737	0.11%	7.50%	11/15/26
283695BK9	EL PASO NATURAL GAS CO LLC	6,061,000	\$9,525,909	0.50%	8.38%	06/15/32
DDD1163539	ENBRIDGE GAS INC	2,530,000	\$2,145,389	0.11%	2.35%	09/15/31
DDD1163540	ENBRIDGE GAS INC	2,000,000	\$1,557,660	0.08%	3.20%	09/15/51
29250N576	ENBRIDGE INC	133,110	\$2,280,174	0.12%	N/A	N/A
29250N717	ENBRIDGE INC	50,000	\$1,435,484	0.07%	N/A	06/01/70
29250N790	ENBRIDGE INC	63,450	\$1,813,479	0.09%	4.00%	N/A
29251ZBP1	ENBRIDGE INC	790,000	\$796,035	0.04%	3.94%	01/13/23
29251ZBQ9	ENBRIDGE INC	3,333,000	\$3,333,333	0.17%	3.95%	11/19/24
DDD1165625	ENBRIDGE INC	2,000,000	\$1,659,020	0.09%	3.10%	09/21/33
DDD1183813	ENBRIDGE INC	2,830,000	\$2,496,286	0.13%	5.00%	01/19/82



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29250ZAG3	ENBRIDGE PIPELINES INC	1,367,000	\$1,311,322	0.07%	5.08%	12/19/36
29250ZAW8	ENBRIDGE PIPELINES INC	855,000	\$699,270	0.04%	4.13%	08/09/46
29251XAB8	ENBRIDGE SOUTHERN LIGHTS LP	2,505,447	\$2,371,782	0.12%	4.01%	06/30/40
29265WAA6	ENEL SPA	1,945,000	\$2,644,871	0.14%	8.75%	09/24/73
29273RBA6	ENERGY TRANSFER LP	790,000	\$837,205	0.04%	4.30%	11/01/66
29273RBC2	ENERGY TRANSFER LP	1,170,000	\$1,777,075	0.09%	8.25%	11/15/29
86765BAQ2	ENERGY TRANSFER LP	2,110,000	\$2,487,817	0.13%	5.35%	05/15/45
29336UAF4	ENLINK MIDSTREAM PARTNERS LP	1,955,000	\$2,445,160	0.13%	4.85%	07/15/26
293365AD4	ENMAX CORP	3,910,000	\$3,756,219	0.20%	3.84%	06/05/28
293365AF9	ENMAX CORP	2,270,000	\$2,214,158	0.12%	3.33%	06/02/25
29359NAA3	ENSIGN DRILLING INC	4,165,000	\$5,237,369	0.27%	9.25%	04/15/24
29379VBN2	ENTERPRISE PRODUCTS OPERATING LLC	1,330,000	\$1,561,997	0.08%	5.25%	08/16/77
29379VBY8	ENTERPRISE PRODUCTS OPERATING LLC	1,610,000	\$1,679,310	0.09%	3.70%	01/31/51
B296381	EPCOR UTILITIES INC	1,780,000	\$2,066,597	0.11%	6.80%	06/28/29
DDD1068198	EPCOR UTILITIES INC	4,185,000	\$3,122,051	0.16%	2.90%	05/19/50
DDD1024397	ERESEARCH TECHNOLOGY INC	487,493	\$624,907	0.03%	FLOATER	02/04/27
DDD1142785	EVERGREEN ACQCO 1 LP	500,868	\$633,740	0.03%	FLOATER	04/26/28
31421TAA0	FEDERATED CO-OPERATIVES LTD	7,140,000	\$7,025,760	0.37%	3.92%	06/17/25
BN4NBM4	FEDERATION DES CAISSES DESJARDINS DU QUEBEC	5,915,000	\$5,306,760	0.28%	1.09%	01/21/26
DDD1148008	FEDERATION DES CAISSES DESJARDINS DU QUEBEC	5,235,000	\$4,741,653	0.25%	1.99%	05/28/31
DDD1183999	FERTITTA ENTERTAINMENT LLC	103,993	\$133,141	0.01%	FLOATER	01/27/29
DDD1138323	FIRST BRANDS GROUP LLC	429,652	\$552,083	0.03%	FLOATER	03/30/27
31943BBR0	FIRST CAPITAL REALTY INC	1,549,000	\$1,559,130	0.08%	3.95%	12/05/22
31943BBU3	FIRST CAPITAL REALTY INC	1,000,000	\$995,990	0.05%	3.90%	10/30/23
31943BBX7	FIRST CAPITAL REALTY INC	6,791,000	\$6,499,258	0.34%	3.60%	05/06/26
DDD1155222	FIRST STUDENT BIDCO INC / FIRST TRANSIT PARENT INC	800,000	\$921,042	0.05%	4.00%	07/31/29
DDD1153521	FIRST STUDENT BIDCO INC & FIRST TRANSIT PARENT INC	33,011	\$41,679	0.00%	FLOATER	07/16/28
DDD1153523	FIRST STUDENT BIDCO INC & FIRST TRANSIT PARENT INC	89,208	\$112,630	0.01%	FLOATER	07/16/28
DDD1174154	FLYNN RESTAURANT GROUP LP	164,058	\$208,370	0.01%	FLOATER	12/03/28
345213JL7	FORD AUTO SECURITIZATION TRUST 2021-A	3,200,000	\$3,026,432	0.16%	1.64%	01/15/27
34527ABU3	FORD CREDIT CANADA CO	4,600,000	\$4,601,656	0.24%	2.77%	06/22/22
34527ACA6	FORD CREDIT CANADA CO	1,040,000	\$1,033,739	0.05%	3.74%	05/08/23
BD0MXF2	FORD CREDIT CANADA CO	4,000,000	\$4,003,760	0.21%	3.35%	09/19/22
BLR7FF0	FORD CREDIT CANADA CO	2,780,000	\$2,542,393	0.13%	2.96%	09/16/26
DDD1171252	FORTIFIED TRUST	1,670,000	\$1,539,339	0.08%	1.96%	10/23/26
34957ZAM6	FORTISALBERTA INC	1,580,000	\$1,741,839	0.09%	5.37%	10/30/39

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34957ZAU8	FORTISALBERTA INC	1,265,000	\$1,218,017	0.06%	4.27%	09/22/45
88078ZAE4	FORTISBC ENERGY INC	2,385,000	\$2,662,685	0.14%	5.55%	09/25/36
B28PT25	FORTISBC ENERGY INC	3,495,000	\$4,092,435	0.21%	6.00%	10/02/37
B2Q4N99	FORTISBC ENERGY INC	3,152,000	\$3,715,514	0.19%	6.05%	02/15/38
B0SXYV9	FORTISBC INC	645,000	\$713,086	0.04%	5.60%	11/09/35
35671DCH6	FREEMPORT-MCMORAN INC	2,650,000	\$3,292,965	0.17%	4.63%	08/01/30
36321JAJ3	GALAXY XVIII CLO LTD	400,000	\$504,443	0.03%	2.99%	07/15/31
36164QNA2	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO	1,081,000	\$1,358,723	0.07%	4.42%	11/15/35
37045XBQ8	GENERAL MOTORS FINANCIAL CO INC	1,255,000	\$1,576,842	0.08%	4.00%	10/06/26
37045YAG9	GENERAL MOTORS FINANCIAL OF CANADA LTD	1,620,000	\$1,461,110	0.08%	1.75%	04/15/26
DDD1120979	GENERAL NUTRITION CENTERS INC	1,090,333	\$1,308,849	0.07%	FLOATER	10/07/26
373334JW2	GEORGIA POWER CO	3,050,000	\$3,559,382	0.19%	4.30%	03/15/42
373334KN0	GEORGIA POWER CO	1,620,000	\$1,709,188	0.09%	3.70%	01/30/50
37482ZAA9	GIBSON ENERGY INC	1,680,000	\$1,545,566	0.08%	3.60%	09/17/29
37482ZAB7	GIBSON ENERGY INC	2,000,000	\$1,888,700	0.10%	2.45%	07/14/25
37638ZBL7	GLACIER CREDIT CARD TRUST	1,785,000	\$1,779,805	0.09%	3.14%	09/20/23
37638ZBN3	GLACIER CREDIT CARD TRUST	2,100,000	\$2,044,035	0.11%	2.28%	06/06/24
DDD945654	GLOBAL TEL*LINK CORP	2,739,995	\$3,362,648	0.18%	FLOATER	11/29/25
38141GXT6	GOLDMAN SACHS GROUP INC/THE	8,180,000	\$7,094,595	0.37%	2.01%	02/28/29
38141GYD0	GOLDMAN SACHS GROUP INC/THE	3,790,000	\$3,725,456	0.19%	2.15%	04/29/25
38141GZC1	GOLDMAN SACHS GROUP INC/THE	1,335,000	\$1,229,521	0.06%	2.60%	11/30/27
DDD699311	GOLDMAN SACHS INTERNATIONAL	40,000,000	\$554,000	0.03%	N/A	06/15/22
DDD699312	GOLDMAN SACHS INTERNATIONAL	-40,000,000	-\$225,053	-0.01%	N/A	06/15/22
DDD699397	GOLDMAN SACHS INTERNATIONAL	-40,000,000	-\$221,610	-0.01%	N/A	05/18/22
DDD699398	GOLDMAN SACHS INTERNATIONAL	40,000,000	\$587,604	0.03%	N/A	05/18/22
DDD699453	GOLDMAN SACHS INTERNATIONAL	8,000,000	\$462,746	0.02%	N/A	05/18/22
DDD699455	GOLDMAN SACHS INTERNATIONAL	-8,000,000	-\$100,729	-0.01%	N/A	05/18/22
DDD699496	GOLDMAN SACHS INTERNATIONAL	-20,000,000	-\$110,805	-0.01%	N/A	05/18/22
DDD699497	GOLDMAN SACHS INTERNATIONAL	20,000,000	\$265,927	0.01%	N/A	05/18/22
DDD700159	GOLDMAN SACHS INTERNATIONAL	-40,000,000	-\$106,925	-0.01%	N/A	07/20/22
DDD700160	GOLDMAN SACHS INTERNATIONAL	40,000,000	\$280,340	0.01%	N/A	07/20/22
DDD700264	GOLDMAN SACHS INTERNATIONAL	-20,000,000	-\$246,042	-0.01%	N/A	06/15/22
DDD700265	GOLDMAN SACHS INTERNATIONAL	20,000,000	\$804,154	0.04%	N/A	06/15/22
382550BN0	GOODYEAR TIRE & RUBBER CO/THE	2,600,000	\$2,981,984	0.16%	5.00%	07/15/29
DDD1098603	GO TO GROUP INC/THE	476,066	\$588,984	0.03%	FLOATER	08/31/27
2136099	GREATER TORONTO AIRPORTS AUTHORITY	3,155,000	\$3,512,272	0.18%	6.45%	12/03/27
39191ZAC3	GREATER TORONTO AIRPORTS AUTHORITY	6,654,000	\$7,977,414	0.42%	7.10%	06/04/31
39191ZAF6	GREATER TORONTO AIRPORTS AUTHORITY	4,520,000	\$5,447,278	0.28%	6.98%	10/15/32



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39191ZBD0	GREATER TORONTO AIRPORTS AUTHORITY	1,665,000	\$1,323,092	0.07%	2.75%	10/17/39
BFZNZT2	GREATER TORONTO AIRPORTS AUTHORITY	1,800,000	\$1,566,234	0.08%	3.26%	06/01/37
BM8PXN4	GREATER TORONTO AIRPORTS AUTHORITY	1,000,000	\$785,160	0.04%	3.15%	10/05/51
DDD1173969	GREAT OUTDOORS GROUP LLC ASHCO INC HUNTSMAN HOLDINGS LLC	872,272	\$1,111,933	0.06%	FLOATER	03/05/28
39138C874	GREAT-WEST LIFECO INC	41,500	\$878,140	0.05%	N/A	N/A
39138CAJ5	GREAT-WEST LIFECO INC	1,200,000	\$864,240	0.05%	2.98%	07/08/50
B0NHJB1	GREAT-WEST LIFECO INC	4,955,000	\$5,714,205	0.30%	6.67%	03/21/33
404119CF4	HCA INC	1,000,000	\$1,152,198	0.06%	3.63%	03/15/32
DDD1149603	HEARTLAND DENTAL LLC	322,562	\$411,981	0.02%	FLOATER	04/30/25
42246QAB4	HEATHROW FUNDING LTD	2,320,000	\$2,259,401	0.12%	3.25%	05/21/27
DDD1190994	HEXION HOLDINGS CORP	389,513	\$484,503	0.03%	FLOATER	03/15/29
DDD1120064	HIGHLINE AFTERMARKET ACQUISITION LLC	249,370	\$311,787	0.02%	FLOATER	11/09/27
DDD1146960	HILTON GRAND VACATIONS BORROWER LLC	646,750	\$828,186	0.04%	FLOATER	08/02/28
44267DAE7	HOWARD HUGHES CORP/THE	1,100,000	\$1,274,203	0.07%	4.13%	02/01/29
403925AY6	H&R REAL ESTATE INVESTMENT TRUST	1,750,000	\$1,729,017	0.09%	3.37%	01/30/24
403925BB5	H&R REAL ESTATE INVESTMENT TRUST	1,675,000	\$1,657,312	0.09%	4.07%	06/16/25
403925BC3	H&R REAL ESTATE INVESTMENT TRUST	750,000	\$703,560	0.04%	2.91%	06/02/26
BM98GP5	H&R REAL ESTATE INVESTMENT TRUST	4,070,000	\$3,715,950	0.19%	2.63%	02/19/27
40427HTM5	HSBC BANK CANADA	6,345,000	\$5,802,883	0.30%	1.78%	05/20/26
DDD1158062	HUNTER HOLDCO 3 LTD	247,966	\$316,534	0.02%	FLOATER	08/19/28
44810ZAS9	HYDRO ONE INC	9,153,000	\$9,570,925	0.50%	4.89%	03/13/37
44810ZAX8	HYDRO ONE INC	9,850,000	\$11,586,850	0.60%	6.03%	03/03/39
44810ZBK5	HYDRO ONE INC	6,945,000	\$7,037,576	0.37%	4.59%	10/09/43
44810ZCB4	HYDRO ONE INC	8,050,000	\$7,665,532	0.40%	1.76%	02/28/25
BMVBBN5	IA FINANCIAL CORP INC	2,510,000	\$2,396,196	0.12%	2.40%	02/21/30
DDD1011683	IA FINANCIAL CORP INC	1,795,000	\$1,704,226	0.09%	3.07%	09/24/31
DDD1190122	IA FINANCIAL CORP INC	2,660,000	\$2,518,727	0.13%	3.19%	02/25/32
DDD1150029	ICON LUXEMBOURG SARL	191,869	\$245,387	0.01%	FLOATER	07/01/28
DDD1132722	IDERA INC	451,887	\$574,147	0.03%	FLOATER	03/02/28
BFXQYS5	IGM FINANCIAL INC	1,380,000	\$1,233,899	0.06%	4.12%	12/09/47
DDD1138351	IGT HOLDING IV AB	543,956	\$695,685	0.04%	FLOATER	03/23/28
DDD1133120	ILLUMINATE BUYER LLC	111,567	\$138,495	0.01%	FLOATER	06/30/27
454015AA6	INDEPENDENT ORDER OF FORESTERS/ THE	2,000,000	\$1,723,400	0.09%	2.89%	10/15/35
DDD1153286	INDIGO MERGER SUB INC	47,804	\$61,138	0.00%	FLOATER	07/01/28
DDD1130355	INEOS US PETROCHEM LLC	149,473	\$190,266	0.01%	FLOATER	01/29/26
DDD1136246	INGENOVIS HEALTH INC	64,526	\$82,603	0.00%	FLOATER	03/05/28
BLMBY16	INTACT FINANCIAL CORP	37,900	\$886,860	0.05%	N/A	N/A

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BMGJY80	INTACT FINANCIAL CORP	1,655,000	\$1,646,228	0.09%	3.69%	03/24/25
DDD1147152	INTACT FINANCIAL CORP	2,000,000	\$1,903,000	0.10%	1.21%	05/21/24
BMVZ966	INTER PIPELINE LTD/AB	2,255,000	\$2,203,202	0.11%	4.23%	06/01/27
DDD1177073	INTER PIPELINE LTD/AB	1,570,000	\$1,351,126	0.07%	5.09%	11/27/51
DDD1186562	IRB HOLDING CORP	71,930	\$91,272	0.00%	FLOATER	12/15/27
DDD1122832	IVANTI SOFTWARE INC	189,050	\$238,006	0.01%	FLOATER	12/01/27
466313AK9	JABIL INC	1,300,000	\$1,454,062	0.08%	3.00%	01/15/31
47010BAM6	JAGUAR LAND ROVER AUTOMOTIVE PLC	1,800,000	\$1,927,626	0.10%	5.50%	07/15/29
DDD1131027	JANE STREET GROUP LLC	224,671	\$285,715	0.01%	FLOATER	01/26/28
DDD1144285	JAZZ FINANCING LUX SARL	137,143	\$176,124	0.01%	FLOATER	06/30/28
46592QAA7	JBS FINANCE LUXEMBOURG SARL	3,450,000	\$3,789,101	0.20%	3.63%	01/15/32
DDD699726	JPMORGAN CHASE BANK NA	-8,000,000	-\$35,751	0.00%	N/A	05/18/22
DDD699728	JPMORGAN CHASE BANK NA	8,000,000	\$265,809	0.01%	N/A	05/18/22
DDD699815	JPMORGAN CHASE BANK NA	40,000,000	\$221,610	0.01%	N/A	05/18/22
DDD699816	JPMORGAN CHASE BANK NA	-40,000,000	-\$23,276	0.00%	N/A	05/18/22
DDD700060	JPMORGAN CHASE BANK NA	-40,000,000	-\$57,393	0.00%	N/A	06/15/22
DDD700062	JPMORGAN CHASE BANK NA	40,000,000	\$225,053	0.01%	N/A	06/15/22
DDD700155	JPMORGAN CHASE BANK NA	20,000,000	\$478,905	0.02%	N/A	08/17/22
46647PBK1	JPMORGAN CHASE & CO	2,650,000	\$3,203,392	0.17%	2.08%	04/22/26
46647PBP0	JPMORGAN CHASE & CO	1,000,000	\$1,130,908	0.06%	2.96%	05/13/31
DDD1137226	KENAN ADVANTAGE GROUP INC/THE	682,662	\$870,065	0.05%	FLOATER	03/24/26
49327ZAA3	KEYERA CORP	5,579,000	\$5,310,482	0.28%	3.93%	06/21/28
DDD1193513	KEYERA CORP	1,175,000	\$1,138,845	0.06%	5.02%	03/28/32
DDD989524	KEYERA CORP	3,600,000	\$3,613,572	0.19%	6.88%	06/13/79
28368EAA4	KINDER MORGAN INC	1,250,000	\$1,907,751	0.10%	8.05%	10/15/30
DDD1132685	KLOCKNER PENTAPLAST OF AMERICA INC	208,358	\$240,658	0.01%	FLOATER	02/09/26
DDD1187972	KNOT WORLDWIDE INC/THE	84,729	\$108,839	0.01%	FLOATER	12/31/25
50077LAD8	KRAFT HEINZ FOODS CO	1,400,000	\$1,720,067	0.09%	3.00%	06/01/26
50077LBC9	KRAFT HEINZ FOODS CO	1,480,000	\$1,861,680	0.10%	3.88%	05/15/27
DDD1126487	KUEHG CORP	434,358	\$553,388	0.03%	FLOATER	02/21/25
505443AA9	LABRADOR-ISLAND LINK FUNDING TRUST	9,330,000	\$9,463,139	0.49%	3.76%	06/01/33
DDD1171051	LASERSHIP INC	150,628	\$192,135	0.01%	FLOATER	05/07/28
50190AAK8	LCM XVII LP	1,740,000	\$2,223,914	0.12%	2.17%	10/15/31
50190AAR3	LCM XVII LP	510,000	\$646,788	0.03%	2.64%	10/15/31
50190AAT9	LCM XVII LP	1,000,000	\$1,261,947	0.07%	3.14%	10/15/31
524590AA4	LEEWARD RENEWABLE ENERGY OPERATIONS LLC	800,000	\$923,159	0.05%	4.25%	07/01/29
539830AR0	LOCKHEED MARTIN CORP	1,850,000	\$2,788,786	0.15%	6.15%	09/01/36
DDD1168161	LSF11 A5 HOLDCO LLC	35,136	\$44,468	0.00%	FLOATER	10/15/28

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DDD1174387	LUCID ENERGY GROUP II BORROWER LLC	163,674	\$208,714	0.01%	FLOATER	11/24/28
Q57085HQ0	MACQUARIE GROUP LTD	5,755,000	\$5,060,947	0.26%	2.72%	08/21/29
DDD1149752	MADISON IAQ LLC	157,899	\$197,124	0.01%	FLOATER	06/21/28
DDD1145284	MAGENTA BUYER LLC	604,651	\$766,995	0.04%	FLOATER	07/01/28
DDD1189189	MANULIFE BANK OF CANADA	6,665,000	\$6,314,554	0.33%	2.86%	02/16/27
56502FAA9	MANULIFE FINANCE DELAWARE LP	8,455,000	\$8,487,298	0.44%	5.06%	12/15/41
56501R619	MANULIFE FINANCIAL CORP	86,850	\$1,968,889	0.10%	4.70%	N/A
56501RAM8	MANULIFE FINANCIAL CORP	3,315,000	\$2,909,277	0.15%	4.10%	03/19/82
DDD952344	MAUSER PACKAGING SOLUTIONS HOLDING CO	538,537	\$679,499	0.04%	FLOATER	04/03/24
DDD1156119	MAV ACQUISITION CORP	507,834	\$641,024	0.03%	FLOATER	07/28/28
DDD1174043	MEDASSETS SOFTWARE INTERMEDIATE HOLDINGS INC (NTHRIVE)	146,011	\$186,527	0.01%	FLOATER	12/17/28
591560AA5	METLIFE CAPITAL TRUST IV	3,143,000	\$4,592,475	0.24%	7.88%	12/15/67
59156RCA4	METLIFE INC	1,085,000	\$1,330,739	0.07%	3.85%	03/15/71
DDD1088760	MH SUB I LLC & MICRO HOLDING CORP	444,304	\$568,788	0.03%	FLOATER	09/15/24
DDD672402	MH SUB I LLC & MICRO HOLDING CORP	789,664	\$1,009,357	0.05%	FLOATER	09/15/24
DDD1142407	MICHAELS COMPANIES INC	297,750	\$350,084	0.02%	FLOATER	04/15/28
6174468Z5	MORGAN STANLEY	2,630,000	\$2,586,762	0.13%	1.44%	03/21/25
617577AE1	MORGUARD CORP	1,575,000	\$1,539,483	0.08%	4.72%	01/25/24
617577AF8	MORGUARD CORP	875,000	\$832,133	0.04%	4.20%	11/27/24
DDD1168354	MOZART BORROWER LP	171,095	\$216,334	0.01%	FLOATER	10/21/28
DDD1159935	MPH ACQUISITION HOLDINGS LLC	226,892	\$280,572	0.01%	FLOATER	09/01/28
55342UAH7	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP	2,385,000	\$2,943,265	0.15%	5.00%	10/15/27
626209HV5	MUNICIPAL FINANCE AUTHORITY OF BRITISH COLUMBIA	3,712,602	\$3,862,814	0.20%	4.98%	04/06/25
628153AA6	MUSKRAT FALLS / LABRADOR TRANSMISSION ASSETS FUNDING TRUST	5,430,000	\$5,533,007	0.29%	3.63%	06/01/29
632525AT8	NATIONAL AUSTRALIA BANK LTD	6,665,000	\$6,435,190	0.34%	3.52%	06/12/30
62913ZM70	NATIONAL HOUSING ASSOCIATION	2,079,761	\$2,227,736	0.12%	5.44%	06/01/28
62956ZVB9	NATIONAL HOUSING ASSOCIATION	1,532,098	\$1,503,663	0.08%	1.74%	06/01/24
DDD1073739	NAV CANADA	4,000,000	\$3,074,240	0.16%	2.92%	09/29/51
64110LAT3	NETFLIX INC	1,735,000	\$2,301,126	0.12%	5.88%	11/15/28
DDD1130316	NIC ACQUISITION CORP CPC ACQUISITION CORP AND GARDNER-GIBSON ACQUISITION CORP	237,145	\$289,394	0.02%	FLOATER	12/29/27
65746TAA6	NORTH BATTLEFORD POWER LP	5,999,634	\$6,228,820	0.32%	4.96%	12/31/32
663307AL0	NORTH WEST REDWATER PARTNERSHIP / NWR FINANCING CO LTD	1,150,000	\$1,082,380	0.06%	2.80%	06/01/27
66977WAS8	NOVA CHEMICALS CORPORATION	1,390,000	\$1,547,665	0.08%	4.25%	05/15/29
66975ZAS3	NOVA GAS TRANSMISSION LTD	100,000	\$109,931	0.01%	7.00%	07/16/27

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DDD353770	NOVA GAS TRANSMISSION LTD	1,700,000	\$1,911,123	0.10%	8.90%	05/27/25
BYQGMX6	NOVA SCOTIA POWER INC	2,935,000	\$3,574,653	0.19%	6.95%	08/25/33
BYQGN00	NOVA SCOTIA POWER INC	3,450,000	\$3,225,819	0.17%	4.15%	03/06/42
674599CS2	OCCIDENTAL PETROLEUM CORP	2,625,000	\$3,152,430	0.16%	3.50%	08/15/29
674599DC6	OCCIDENTAL PETROLEUM CORP	2,350,000	\$3,097,601	0.16%	5.55%	03/15/26
674599DL6	OCCIDENTAL PETROLEUM CORP	2,000,000	\$2,804,404	0.15%	6.60%	03/15/46
674599DT9	OCCIDENTAL PETROLEUM CORP	985,000	\$1,373,045	0.07%	7.20%	03/15/29
674599EA9	OCCIDENTAL PETROLEUM CORP	2,160,000	\$3,336,490	0.17%	8.88%	07/15/30
BK7L0N8	OMERS FINANCE TRUST	13,955,000	\$13,255,854	0.69%	2.60%	05/14/29
BMY81W2	OMERS FINANCE TRUST	10,425,000	\$9,547,110	0.50%	1.55%	04/21/27
68214WAR9	OMERS REALTY CORP	2,250,000	\$2,218,500	0.12%	3.33%	06/05/25
DDD678002	ONSITE RENTAL GROUP OPERATIONS PTY LTD	1,938,244	\$2,504,956	0.13%	N/A	10/26/23
DDD820004	ONSITE RENTAL GROUP OPERATIONS PTY LTD	1,062,422	\$16,819	0.00%	N/A	N/A
683078FP9	ONTARIO ELECTRICITY FINANCIAL CORP	28,170,000	\$20,030,560	1.04%	N/A	04/11/31
68321ZAB7	ONTARIO POWER GENERATION INC	4,500,000	\$3,913,920	0.20%	3.84%	06/22/48
BL96P66	ONTARIO POWER GENERATION INC	1,200,000	\$1,113,564	0.06%	3.22%	04/08/30
DDD994043	ONTARIO POWER GENERATION INC	2,600,000	\$2,520,232	0.13%	3.32%	10/04/27
683244AR8	ONTARIO SCHOOL BOARDS FINANCING CORP	8,208,003	\$8,682,098	0.45%	5.07%	04/18/31
67103MAA4	OPB FINANCE TRUST	13,556,000	\$13,073,541	0.68%	3.89%	07/04/42
67103MAF3	OPB FINANCE TRUST	7,955,000	\$7,780,467	0.41%	2.98%	01/25/27
DDD1140231	ORGANON & CO	337,458	\$432,129	0.02%	FLOATER	06/30/28
DDD1151061	OSMOSIS DEBT MERGER SUB INC	308,365	\$390,831	0.02%	FLOATER	07/30/28
69073TAR4	OWENS-BROCKWAY GLASS CONTAINER INC	1,984,000	\$2,587,489	0.13%	5.88%	08/15/23
DDD1192804	OWENS & MINOR INC	96,645	\$124,689	0.01%	FLOATER	03/29/29
69371JAB0	PACCAR FINANCIAL LTD/CANADA	3,500,000	\$3,315,655	0.17%	.99%	05/14/24
DDD1192800	PACIFIC DENTAL SERVICES INC	80,000	\$102,089	0.01%	FLOATER	05/05/28
76174LAA1	PACTIV EVERGREEN GROUP ISSUER INC/PACTIV EVERGREEN GROUP ISSUER LLC	1,700,000	\$1,908,377	0.10%	4.00%	10/15/27
70137WAB4	PARKLAND CORP	2,000,000	\$1,985,080	0.10%	6.00%	06/23/28
70137WAF5	PARKLAND CORP	3,720,000	\$3,309,870	0.17%	4.38%	03/26/29
70137WAJ7	PARKLAND CORP	1,750,000	\$1,623,422	0.08%	3.88%	06/16/26
DDD1131987	PATHWAY VET ALLIANCE LLC	602,918	\$768,832	0.04%	FLOATER	03/31/27
DDD1172363	PECF USS INTERMEDIATE HOLDING III CORP	86,783	\$110,014	0.01%	FLOATER	11/17/28
706327764	PEMBINA PIPELINE CORP	155,200	\$3,712,384	0.19%	4.90%	N/A
706327AK9	PEMBINA PIPELINE CORP	5,000,000	\$4,358,450	0.23%	4.80%	01/25/81
70632ZAD3	PEMBINA PIPELINE CORP	6,230,000	\$5,449,567	0.28%	4.81%	03/25/44
70632ZAK7	PEMBINA PIPELINE CORP	1,800,000	\$1,745,694	0.09%	4.02%	03/27/28

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70632ZAQ4	PEMBINA PIPELINE CORP	2,280,000	\$2,048,488	0.11%	3.31%	02/01/30
70632ZAR2	PEMBINA PIPELINE CORP	2,500,000	\$2,104,450	0.11%	4.67%	05/28/50
BJRCBL9	PEMBINA PIPELINE CORP	149,250	\$3,686,475	0.19%	N/A	N/A
BJRFFD8	PEMBINA PIPELINE CORP	65,030	\$1,617,296	0.08%	N/A	02/15/71
DDD1195937	PENN NATIONAL GAMING INC	70,770	\$90,610	0.00%	FLOATER	05/03/29
DDD1134799	PERATON CORP	480,898	\$614,409	0.03%	FLOATER	02/01/28
DDD1194878	PERRIGO INVESTMENTS LLC	44,481	\$57,043	0.00%	FLOATER	04/20/29
DDD1194880	PERRIGO INVESTMENTS LLC	77,842	\$99,825	0.01%	FLOATER	04/20/29
DDD1132401	PETSMART LLC	67,754	\$86,425	0.00%	FLOATER	02/12/28
DDD1175104	PETVET CARE CENTERS LLC	72,458	\$92,611	0.00%	FLOATER	02/15/25
DDD1040644	PHOENIX GUARANTOR INC	71,064	\$89,924	0.00%	FLOATER	03/05/26
DDD1134691	PHOENIX GUARANTOR INC	811,810	\$1,028,290	0.05%	FLOATER	03/05/26
DDD1158064	PHOENIX NEWCO INC	83,870	\$107,139	0.01%	FLOATER	08/10/28
72147KAG3	PILGRIM'S PRIDE CORP	1,000,000	\$1,087,378	0.06%	3.50%	03/01/32
DDD1137775	PITNEY BOWES INC	1,093,734	\$1,385,638	0.07%	FLOATER	03/19/28
DDD1150027	PLUTO ACQUISITION I INC	0	\$0	0.00%	FLOATER	06/20/26
DDD1186867	PMHC II INC	242,356	\$293,807	0.02%	FLOATER	04/21/29
693475BC8	PNC FINANCIAL SERVICES GROUP INC/ THE	710,000	\$786,626	0.04%	3.40%	12/15/70
DDD1147840	POLARIS NEWCO LLC (SOLERA LLC)	523,444	\$666,506	0.03%	FLOATER	06/03/28
B50P214	POWER CORP OF CANADA	63,565	\$1,525,560	0.08%	N/A	N/A
2165800	POWER FINANCIAL CORP	28,900	\$719,321	0.04%	5.75%	N/A
740212AL9	PRECISION DRILLING CORP	4,050,000	\$5,224,694	0.27%	7.13%	01/15/26
DDD1179272	PRE-PAID LEGAL SERVICES INC	183,738	\$233,514	0.01%	FLOATER	12/09/28
DDD1171259	PRIMARY PRODUCTS FINANCE LLC	111,270	\$142,557	0.01%	FLOATER	10/21/28
DDD1131215	PRIME SECURITY SERVICES BORROWER LLC	613,442	\$779,680	0.04%	FLOATER	09/23/26
013051DW4	PROVINCE OF ALBERTA CANADA	15,680,000	\$15,190,940	0.79%	2.55%	06/01/27
013051DY0	PROVINCE OF ALBERTA CANADA	16,120,000	\$14,167,062	0.74%	3.05%	12/01/48
013051EB9	PROVINCE OF ALBERTA CANADA	10,000,000	\$9,725,200	0.51%	2.90%	12/01/28
013051EG8	PROVINCE OF ALBERTA CANADA	6,330,000	\$5,681,428	0.30%	2.05%	06/01/30
01306ZDC2	PROVINCE OF ALBERTA CANADA	18,140,000	\$18,452,189	0.96%	3.90%	12/01/33
01306ZDF5	PROVINCE OF ALBERTA CANADA	6,700,000	\$6,669,113	0.35%	3.50%	06/01/31
B61LYC3	PROVINCE OF ALBERTA CANADA	7,990,000	\$8,706,782	0.45%	4.50%	12/01/40
BDZS2F8	PROVINCE OF ALBERTA CANADA	2,000,000	\$1,775,680	0.09%	3.10%	06/01/50
56344ZQF9	PROVINCE OF MANITOBA CANADA	13,185,000	\$13,124,480	0.68%	3.75%	09/05/33
563469EZ4	PROVINCE OF MANITOBA CANADA	19,540,000	\$23,528,895	1.23%	5.70%	03/05/37
563469TM7	PROVINCE OF MANITOBA CANADA	7,975,000	\$8,165,363	0.43%	4.10%	03/05/41
563469UF0	PROVINCE OF MANITOBA CANADA	2,000,000	\$1,669,420	0.09%	2.85%	09/05/46
642866FR3	PROVINCE OF NEW BRUNSWICK CANADA	5,113,000	\$5,941,510	0.31%	5.50%	01/27/34

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642866FZ5	PROVINCE OF NEW BRUNSWICK CANADA	12,407,000	\$13,335,539	0.70%	4.55%	03/26/37
651333FQ4	PROVINCE OF NEWFOUNDLAND AND LABRADOR CANADA	5,385,000	\$5,636,910	0.29%	4.50%	04/17/37
651333FT8	PROVINCE OF NEWFOUNDLAND AND LABRADOR CANADA	13,795,000	\$12,105,526	0.63%	3.30%	10/17/46
651333FV3	PROVINCE OF NEWFOUNDLAND AND LABRADOR CANADA	5,160,000	\$5,113,095	0.27%	3.00%	06/02/26
68323AAY0	PROVINCE OF ONTARIO CANADA	1,950,000	\$1,858,233	0.10%	3.50%	06/02/43
68323ACC6	PROVINCE OF ONTARIO CANADA	33,747,000	\$31,800,810	1.66%	3.45%	06/02/45
68323ACY8	PROVINCE OF ONTARIO CANADA	2,600,000	\$2,218,684	0.12%	2.90%	12/02/46
68333ZAA5	PROVINCE OF ONTARIO CANADA	16,500,000	\$13,991,010	0.73%	2.90%	06/02/49
68333ZAH0	PROVINCE OF ONTARIO CANADA	10,465,000	\$9,377,686	0.49%	2.05%	06/02/30
B2NSRR0	PROVINCE OF ONTARIO CANADA	8,725,000	\$9,540,176	0.50%	4.60%	06/02/39
BK7L287	PROVINCE OF ONTARIO CANADA	45,590,000	\$36,609,681	1.91%	2.65%	12/02/50
BLFG2N6	PROVINCE OF ONTARIO CANADA	16,490,000	\$14,648,726	0.76%	2.15%	06/02/31
DDD965797	PROVINCE OF ONTARIO CANADA	25,830,000	\$24,642,853	1.29%	2.70%	06/02/29
68323Z5B1	PROVINCE OF ONTARIO GENERIC COUPON STRIP	4,750,000	\$3,559,982	0.19%	N/A	06/02/30
2225759	PROVINCE OF QUEBEC CANADA	14,095,000	\$16,835,772	0.88%	8.50%	04/01/26
748148RL9	PROVINCE OF QUEBEC CANADA	14,715,000	\$17,965,984	0.94%	5.75%	12/01/36
803854JH2	PROVINCE OF SASKATCHEWAN CANADA	17,875,000	\$21,245,688	1.11%	5.60%	09/05/35
803854JL3	PROVINCE OF SASKATCHEWAN CANADA	5,650,000	\$6,295,060	0.33%	4.75%	06/01/40
803854JT6	PROVINCE OF SASKATCHEWAN CANADA	4,533,000	\$4,245,335	0.22%	3.40%	02/03/42
BMBV5P5	PROVINCE OF SASKATCHEWAN CANADA	2,000,000	\$1,775,220	0.09%	2.15%	06/02/31
744320BH4	PRUDENTIAL FINANCIAL INC	2,425,000	\$2,733,052	0.14%	3.70%	10/01/50
744320BJ0	PRUDENTIAL FINANCIAL INC	2,850,000	\$3,565,983	0.19%	5.13%	03/01/52
69363TAH5	PSP CAPITAL INC	10,745,000	\$10,831,497	0.56%	3.29%	04/04/24
69363TAM4	PSP CAPITAL INC	10,680,000	\$10,634,930	0.55%	3.00%	11/05/25
DDD1135507	PSP CAPITAL INC	3,000,000	\$2,717,850	0.14%	1.50%	03/15/28
DDD1158163	QUARTERNORTH ENERGY HOLDING INC	28,640	\$4,801,031	0.25%	N/A	N/A
DDD1158165	QUARTERNORTH ENERGY HOLDING INC	10,334	\$1,732,327	0.09%	N/A	08/27/28
DDD1159201	QUARTERNORTH ENERGY HOLDING INC	1,284,378	\$1,659,128	0.09%	FLOATER	08/27/26
DDD1186003	QUASAR PM/ISM AND QUASAR OIL/OL	589,734	\$744,968	0.04%	FLOATER	01/31/29
DDD1171385	RADIATE HOLDCO LLC	392,415	\$497,776	0.03%	FLOATER	09/25/26
DDD1077712	RADIOLOGY PARTNERS INC	183,045	\$231,825	0.01%	FLOATER	07/09/25
DDD1150434	RAPTOR ACQUISITION CORP / RAPTOR CO-ISSUER LLC (GREAT CANADIAN GAMING)	134,254	\$172,262	0.01%	FLOATER	11/01/26
DDD1166422	RED PLANET BORROWER, LLC	160,202	\$204,073	0.01%	FLOATER	09/30/28



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DDD1165465	RENT-A-CENTER INC/TX	0	\$0	0.00%	FLOATER	02/17/28
DDD1170409	RESTORATION HARDWARE INC	240,112	\$297,337	0.02%	FLOATER	10/14/28
DDD1169203	REVERB BUYER INC	105,295	\$134,243	0.01%	FLOATER	11/01/28
DDD1169279	REVERB BUYER INC	20,056	\$25,570	0.00%	FLOATER	11/01/28
DDD1179554	REVINT INTERMEDIATE II LLC	76,342	\$98,041	0.01%	FLOATER	10/15/27
BFCBRV5	RIOCAN REAL ESTATE INVESTMENT TRUST	1,000,000	\$1,001,630	0.05%	2.83%	10/03/22
BM8D8C2	RIOCAN REAL ESTATE INVESTMENT TRUST	9,040,000	\$8,186,443	0.43%	1.97%	06/15/26
BYQGQQ7	RIOCAN REAL ESTATE INVESTMENT TRUST	500,000	\$500,530	0.03%	3.73%	04/18/23
DDD1179611	RITCHIE BROS HOLDINGS LTD	2,660,000	\$2,669,416	0.14%	4.95%	12/15/29
77313DAN1	ROCKET SOFTWARE INC	324,158	\$413,468	0.02%	FLOATER	12/31/25
77509NAF0	ROGERS COMMUNICATIONS INC	4,195,000	\$6,935,097	0.36%	8.75%	05/01/32
775109AV3	ROGERS COMMUNICATIONS INC	3,000,000	\$3,006,420	0.16%	4.00%	06/06/22
775109BT7	ROGERS COMMUNICATIONS INC	4,010,000	\$3,788,808	0.20%	3.75%	04/15/29
DDD1181234	ROGERS COMMUNICATIONS INC	4,500,000	\$4,308,255	0.22%	5.00%	12/17/81
DDD1191452	ROGERS COMMUNICATIONS INC	5,360,000	\$5,005,864	0.26%	5.25%	04/15/52
DDD1191453	ROGERS COMMUNICATIONS INC	3,540,000	\$3,320,803	0.17%	4.25%	04/15/32
780086RF3	ROYAL BANK OF CANADA	8,120,000	\$7,886,793	0.41%	2.61%	11/01/24
780086SV7	ROYAL BANK OF CANADA	1,915,000	\$1,809,464	0.09%	4.00%	02/24/81
780086TM6	ROYAL BANK OF CANADA	1,500,000	\$1,363,920	0.07%	1.59%	05/04/26
780086TY0	ROYAL BANK OF CANADA	4,640,000	\$4,026,592	0.21%	1.83%	07/31/28
DDD1149048	ROYAL BANK OF CANADA	7,405,000	\$6,466,786	0.34%	3.65%	11/24/81
DDD659325	ROYAL BANK OF CANADA	-81,850,000	\$3,180,360	0.17%	N/A	02/06/27
DDD664524	ROYAL BANK OF CANADA	-8,475,000	\$450,188	0.02%	N/A	04/20/27
DDD676766	ROYAL BANK OF CANADA	-7,780,000	-\$11,730	0.00%	N/A	10/19/22
DDD676782	ROYAL BANK OF CANADA	7,780,000	-\$1,789	0.00%	N/A	10/17/22
DDD695688	ROYAL BANK OF CANADA	-5,610,000	\$512,946	0.03%	N/A	04/16/25
DDD698816	ROYAL BANK OF CANADA	9,000,000	-\$1,034,829	-0.05%	N/A	10/04/31
DDD698906	ROYAL BANK OF CANADA	9,000,000	-\$988,756	-0.05%	N/A	10/15/31
DDD698912	ROYAL BANK OF CANADA	-9,000,000	\$1,325,464	0.07%	N/A	10/19/31
DDD699050	ROYAL BANK OF CANADA	10,000,000	-\$957,936	-0.05%	N/A	11/03/31
SL3A3AVF	ROYAL BANK OF CANADA	-7,780,000	-\$10,029	0.00%	N/A	10/24/22
SL3A3AVI	ROYAL BANK OF CANADA	7,780,000	-\$3,570	0.00%	N/A	10/20/22
SL473JPK	ROYAL BANK OF CANADA	33,210,000	-\$59,133	0.00%	N/A	12/18/22
SL5L3UNF	ROYAL BANK OF CANADA	11,600,000	-\$14,077	0.00%	N/A	01/10/23
SL5S4SXS	ROYAL BANK OF CANADA	10,000,000	-\$188,112	-0.01%	N/A	10/01/28
SL60504Z	ROYAL BANK OF CANADA	20,000,000	-\$526,805	-0.03%	N/A	09/18/28
SL6Q494H	ROYAL BANK OF CANADA	-11,350,000	\$581,911	0.03%	N/A	08/03/27
SLA213PL	ROYAL BANK OF CANADA	-7,835,000	\$385,979	0.02%	N/A	08/08/27
SLQE13N5	ROYAL BANK OF CANADA	-8,140,000	\$325,861	0.02%	N/A	10/30/27

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
SLQE13NB	ROYAL BANK OF CANADA	7,630,000	-\$7,822	0.00%	N/A	10/26/22
SLQE13NH	ROYAL BANK OF CANADA	-7,630,000	-\$7,741	0.00%	N/A	10/30/22
SLYP086A	ROYAL BANK OF CANADA	20,000,000	-\$476,979	-0.02%	N/A	05/17/24
DDD1115344	RUSSELL INVESTMENTS US INSTITUTIONAL HOLDCO INC	591,118	\$752,905	0.04%	FLOATER	05/30/25
781903AL3	RUSSEL METALS INC	3,604,000	\$3,673,088	0.19%	6.00%	03/16/26
781903AN9	RUSSEL METALS INC	2,950,000	\$3,012,687	0.16%	5.75%	10/27/25
80310ZAF6	SAPUTO INC	1,245,000	\$1,210,750	0.06%	2.88%	11/19/24
DDD1194910	SCIENTIFIC GAMES INTERNATIONAL INC	104,250	\$133,475	0.01%	FLOATER	04/07/29
DDD1186941	SCIENTIFIC GAMES LOTTERY	187,052	\$238,090	0.01%	FLOATER	03/15/29
DDD1142906	SCIH SALT HOLDINGS INC	323,202	\$402,282	0.02%	FLOATER	03/16/27
B1FMNN1	SCOTIABANK CAPITAL TRUST	7,015,000	\$8,333,609	0.43%	5.65%	12/31/56
DDD955022	SECURITIZED CASH COLLATERAL - CAD	2,910,138	\$2,910,138	0.15%	N/A	02/20/49
DDD955025	SECURITIZED CASH COLLATERAL - USD	-149	-\$191	0.00%	N/A	02/20/49
DDD1081224	SEDGWICK CLAIMS MANAGEMENT SERVICES INC	890,035	\$1,133,891	0.06%	FLOATER	12/31/25
B7FGSL8	SHAW COMMUNICATIONS INC	1,970,000	\$2,187,606	0.11%	6.75%	11/09/39
827314AN5	SILVER ARROW CANADA LP	1,200,000	\$1,197,888	0.06%	2.17%	04/15/24
82967NBJ6	SIRIUS XM RADIO INC	0	\$0	0.00%	4.00%	07/15/28
83179XAM0	SMARTCENTRES REAL ESTATE INVESTMENT TRUST	2,500,000	\$2,230,750	0.12%	3.65%	12/11/30
83179XAP3	SMARTCENTRES REAL ESTATE INVESTMENT TRUST	1,455,000	\$1,246,396	0.07%	2.31%	12/18/28
832248BD9	SMITHFIELD FOODS INC	1,000,000	\$1,056,614	0.06%	2.63%	09/13/31
BCZNVY8	SOBEYS INC	2,193,000	\$2,218,416	0.12%	4.70%	08/08/23
83740TAD9	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY	11,360,000	\$12,029,558	0.63%	4.45%	06/09/44
83740TAG2	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY	9,450,000	\$9,354,744	0.49%	3.25%	11/23/28
DDD1157099	SOVOS COMPLIANCE LLC	69,401	\$89,211	0.00%	FLOATER	08/07/28
DDD1157111	SOVOS COMPLIANCE LLC	12,014	\$15,444	0.00%	FLOATER	08/07/28
DDD1145301	SPARTA US HOLDCO LLC	169,280	\$216,293	0.01%	FLOATER	04/30/28
DDD1135743	SPIN HOLDCO INC	913,846	\$1,170,506	0.06%	FLOATER	02/26/28
85208NAE0	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SP	3,550,000	\$4,694,984	0.24%	5.15%	09/20/29
85219XAA3	SPY HILL POWER LP	5,062,191	\$4,986,005	0.26%	4.14%	03/31/36
86721ZAR0	SUNCOR ENERGY INC	5,665,000	\$4,502,485	0.23%	3.95%	03/04/51
86722TAB8	SUNCOR ENERGY INC	1,850,000	\$2,838,296	0.15%	6.85%	06/01/39
866796AD7	SUN LIFE FINANCIAL INC	4,630,000	\$4,848,443	0.25%	5.40%	05/29/42
DDD1152252	SUN LIFE FINANCIAL INC	3,230,000	\$2,834,680	0.15%	3.60%	06/30/81
DDD1174189	SUN LIFE FINANCIAL INC	3,548,000	\$3,204,056	0.17%	2.80%	11/21/33
86765LAU1	SUNOCO LP / SUNOCO FINANCE CORP	1,465,000	\$1,700,604	0.09%	4.50%	04/30/30
86828QAJ0	SUPERIOR PLUS LP	2,980,000	\$2,740,974	0.14%	4.25%	05/18/28

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86828LAC6	SUPERIOR PLUS LP / SUPERIOR GENERAL PARTNER INC	3,575,000	\$4,201,854	0.22%	4.50%	03/15/29
BK5XLT9	TC ENERGY CORP	14,490	\$277,048	0.01%	N/A	07/30/69
87971MAU7	TELUS CORP	6,200,000	\$6,003,832	0.31%	5.15%	11/26/43
87971MAW3	TELUS CORP	3,885,000	\$3,608,426	0.19%	4.85%	04/05/44
87971MBE2	TELUS CORP	2,375,000	\$2,142,321	0.11%	4.70%	03/06/48
87971MBP7	TELUS CORP	4,500,000	\$3,562,110	0.19%	3.95%	02/16/50
88033GDL1	TENET HEALTHCARE CORP	2,000,000	\$2,324,701	0.12%	4.25%	06/01/29
880451AU3	TENNESSEE GAS PIPELINE CO LLC	2,455,000	\$3,727,105	0.19%	7.63%	04/01/37
884903BW4	THOMSON REUTERS CORP	4,215,000	\$4,011,794	0.21%	2.24%	05/14/25
DDD1138322	THOR INDUSTRIES INC	1,054,803	\$1,346,763	0.07%	FLOATER	02/01/26
DDD1147842	TIGER ACQUISITION LLC	808,437	\$998,606	0.05%	FLOATER	05/21/28
DDD1152986	TK ELEVATOR US NEWCO INC	298,822	\$380,533	0.02%	FLOATER	07/31/27
87264ABD6	T-MOBILE USA INC	3,960,000	\$4,952,495	0.26%	3.75%	04/15/27
87264ABR5	T-MOBILE USA INC	2,520,000	\$2,981,613	0.16%	2.25%	02/15/26
87264ABV6	T-MOBILE USA INC	1,965,000	\$2,286,366	0.12%	3.38%	04/15/29
88947EAS9	TOLL BROTHERS FINANCE CORP	2,150,000	\$2,748,448	0.14%	4.88%	03/15/27
88947EAT7	TOLL BROTHERS FINANCE CORP	1,055,000	\$1,294,653	0.07%	4.35%	02/15/28
891160590	TORONTO-DOMINION BANK	147,340	\$3,384,399	0.18%	N/A	04/30/70
891145T79	TORONTO-DOMINION BANK/THE	8,724,000	\$8,691,285	0.45%	3.23%	07/24/24
891160624	TORONTO-DOMINION BANK/THE	93,000	\$2,172,480	0.11%	4.70%	N/A
891160EW9	TORONTO-DOMINION BANK/THE	3,300,000	\$3,791,337	0.20%	9.15%	05/26/25
89117fm63	TORONTO-DOMINION BANK/THE	6,820,000	\$5,955,360	0.31%	3.60%	10/31/81
89117FYZ6	TORONTO-DOMINION BANK/THE	8,890,000	\$8,025,180	0.42%	1.13%	12/09/25
DDD1162904	TORONTO-DOMINION BANK/THE	4,315,000	\$3,748,138	0.20%	1.90%	09/11/28
DDD1193783	TORONTO-DOMINION BANK/THE	1,790,000	\$1,776,539	0.09%	5.75%	10/31/70
DDD1142783	TORY BURCH LLC	168,463	\$210,246	0.01%	FLOATER	04/14/28
89353ZAX6	TRANSCANADA PIPELINES LTD	3,257,000	\$3,716,953	0.19%	7.90%	04/15/27
89353ZBV9	TRANSCANADA PIPELINES LTD	5,000,000	\$4,390,100	0.23%	4.55%	11/15/41
BGJWSG0	TRANSCANADA PIPELINES LTD	1,839,000	\$2,072,571	0.11%	8.29%	02/05/26
BLGSGT5	TRANSCANADA PIPELINES LTD	2,975,000	\$2,462,080	0.13%	4.34%	10/15/49
BMC5DM9	TRANSCANADA PIPELINES LTD	1,750,000	\$1,709,417	0.09%	3.80%	04/05/27
89356BAD0	TRANSCANADA TRUST	2,903,000	\$2,728,123	0.14%	4.65%	05/18/77
89400PAJ2	TRANSURBAN FINANCE CO PTY LTD	4,625,000	\$4,610,477	0.24%	4.56%	11/14/28
02091ZAA6	TRISUMMIT UTILITIES INC	2,325,000	\$2,307,562	0.12%	4.26%	12/05/28
DDD1138308	TRITON WATER HOLDINGS INC	576,334	\$720,807	0.04%	FLOATER	03/12/28
DDD1130267	TRUCK HERO INC	703,858	\$846,728	0.04%	FLOATER	01/29/28
254687AH9	TWDC ENTERPRISES 18 CORP	1,700,000	\$2,352,810	0.12%	7.55%	07/15/93
90932VAA3	UNITED AIRLINES 2020-1 CLASS B PASS THROUGH TRUST	3,905,150	\$4,855,222	0.25%	4.88%	07/15/27
DDD1143154	UNITED AIRLINES INC	446,246	\$569,903	0.03%	FLOATER	04/14/28

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912810SX7	UNITED STATES TREASURY NOTE/ BOND	11,935,000	\$13,502,151	0.70%	2.38%	05/15/51
912810TB4	UNITED STATES TREASURY NOTE/ BOND	10,135,000	\$10,214,762	0.53%	1.88%	11/15/51
91282CDK4	UNITED STATES TREASURY NOTE/ BOND	1,510,000	\$1,799,574	0.09%	1.25%	11/30/26
91282CDY4	UNITED STATES TREASURY NOTE/ BOND	3,000,000	\$3,519,466	0.18%	1.88%	02/15/32
91282CEC1	UNITED STATES TREASURY NOTE/ BOND	3,906,000	\$4,778,339	0.25%	1.88%	02/28/27
91282CEF4	UNITED STATES TREASURY NOTE/ BOND	3,075,000	\$3,871,145	0.20%	2.50%	03/31/27
91282CEH0	UNITED STATES TREASURY NOTE/ BOND	2,770,000	\$3,532,907	0.18%	2.63%	04/15/25
DDD1145886	UNIVISION COMMUNICATIONS INC	350,000	\$444,957	0.02%	FLOATER	05/06/28
DDD1152249	UNIVISION COMMUNICATIONS INC	136,777	\$174,420	0.01%	FLOATER	03/24/26
DDD1178610	US 10YR NOTE (CBT)JUN22	-63	\$548,743	0.03%	N/A	06/21/22
DDD1166344	US ANESTHESIA PARTNERS INC	132,202	\$168,090	0.01%	FLOATER	09/22/28
DDD1146011	USIC HOLDINGS INC	212,569	\$270,530	0.01%	FLOATER	05/14/28
DDD1179234	US RADIOLOGY SPECIALISTS INC	177,152	\$227,078	0.01%	FLOATER	12/15/27
90290PAN4	US RENAL CARE INC	738,951	\$848,365	0.04%	FLOATER	06/26/26
DDD1130459	US SILICA CO	523,073	\$666,105	0.03%	FLOATER	05/01/25
91913YAB6	VALERO ENERGY CORP	752,000	\$1,216,391	0.06%	8.75%	06/15/30
91913YAL4	VALERO ENERGY CORP	5,000,000	\$7,323,259	0.38%	6.63%	06/15/37
DDD1125374	VARSITY BRANDS HOLDING CO INC	734,315	\$910,647	0.05%	FLOATER	12/15/24
92328MAA1	VENTURE GLOBAL CALCASIEU PASS LLC	2,275,000	\$2,670,459	0.14%	3.88%	08/15/29
DDD1134075	VERSCEND HOLDING CORP	254,782	\$326,905	0.02%	FLOATER	08/27/25
DDD1173071	VERTEX AEROSPACE SERVICES CORP	149,309	\$191,496	0.01%	FLOATER	12/06/28
92660FAQ7	VIDEOTRON LTD	4,600,000	\$4,173,902	0.22%	3.63%	06/15/28
927804GD0	VIRGINIA ELECTRIC AND POWER CO	2,750,000	\$2,472,461	0.13%	2.45%	12/15/50
DDD1170769	VISION SOLUTIONS INC	829,557	\$1,053,912	0.05%	FLOATER	04/23/28
92840VAD4	VISTRA OPERATIONS CO LLC	3,260,000	\$4,122,070	0.22%	3.55%	07/15/24
92840VAH5	VISTRA OPERATIONS CO LLC	1,200,000	\$1,400,786	0.07%	4.38%	05/01/29
DDD1152062	VISUAL COMFORT & CO	71,670	\$86,984	0.00%	FLOATER	06/30/28
DDD1166390	VW CREDIT CANADA INC	1,000,000	\$975,800	0.05%	2.85%	09/26/24
DDD1179393	VW CREDIT CANADA INC	3,180,000	\$2,934,217	0.15%	2.45%	12/10/26
DDD1046264	WAYSTAR TECHNOLOGIES INC	249,299	\$320,338	0.02%	FLOATER	10/22/26
949746RQ6	WELLS FARGO & CO	4,592,000	\$4,529,319	0.24%	3.87%	05/21/25
949746RX1	WELLS FARGO & CO	7,280,000	\$6,932,088	0.36%	2.98%	05/19/26
949746TC5	WELLS FARGO & CO	2,635,000	\$2,512,762	0.13%	2.57%	05/01/26
949746TD3	WELLS FARGO & CO	2,000,000	\$2,345,781	0.12%	3.90%	03/15/71
95751ZAN3	WESTCOAST ENERGY INC	1,000,000	\$947,050	0.05%	4.79%	10/28/41
DDD999788	WESTJET AIRLINES LTD	557,175	\$694,161	0.04%	FLOATER	12/11/26

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DDD1156118	WHATABRANDS LLC	141,737	\$180,340	0.01%	FLOATER	07/20/28
DDD1120584	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT LLC	299,436	\$377,910	0.02%	FLOATER	05/18/25
DDD1125517	WOOF HOLDINGS INC	65,627	\$83,844	0.00%	FLOATER	12/21/27

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