



Franklin Bissett Core Plus Bond Fund

February 28, 2019

Portfolio Holdings

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

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	9,515,000	\$12,314,313	0.69%	6.47%	07/27/29
DDD957076	ALLEGiant TRAVEL CO	777,638	\$1,024,496	0.06%	FLOATER	02/05/24
019736AD9	ALLISON TRANSMISSION INC	1,255,000	\$1,667,842	0.09%	5.00%	10/01/24
02091ZAA6	ALTAGAS CANADA INC	800,000	\$840,264	0.05%	4.26%	12/05/28
02138ZAL7	ALTAGAS LTD	5,470,000	\$4,961,290	0.28%	4.50%	08/15/44
02138ZAM5	ALTAGAS LTD	1,175,000	\$1,188,771	0.07%	3.84%	01/15/25
02135ZAK2	ALTALINK LP	5,070,000	\$6,146,310	0.34%	4.92%	09/17/43
02135ZAQ9	ALTALINK LP	3,655,000	\$3,947,692	0.22%	4.09%	06/30/45
02135ZAR7	ALTALINK LP	1,600,000	\$1,600,768	0.09%	2.75%	05/29/26
02376GAA4	AMERICAN AIRLINES	459,200	\$602,855	0.03%	4.38%	12/15/25
DDD929263	AMERICAN AIRLINES INC	303,503	\$398,351	0.02%	FLOATER	10/10/21
03027XAR1	AMERICAN TOWER CORP	4,800,000	\$6,077,957	0.34%	3.60%	01/15/28
032511AN7	ANADARKO PETROLEUM CORP	2,450,000	\$3,749,446	0.21%	7.20%	03/15/29
DDD920933	ANCESTRYCOM OPERATIONS INC	994,884	\$1,306,615	0.07%	FLOATER	10/19/23
03522AAD2	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC	3,370,000	\$4,379,178	0.25%	3.65%	02/01/26
037833AK6	APPLE INC	795,000	\$1,026,894	0.06%	2.40%	05/03/23
037833CJ7	APPLE INC	1,260,000	\$1,659,001	0.09%	3.35%	02/09/27
DDD877482	APPVION OPERATIONS INC	59,673	\$834,067	0.05%	N/A	N/A
DDD875825	ARAMARK CORPORATION	599,406	\$786,398	0.04%	FLOATER	03/11/25
04964HAN8	ATRIUM VIII	1,000,000	\$1,316,497	0.07%	4.67%	10/23/24
04964HAQ1	ATRIUM VIII	1,000,000	\$1,323,510	0.07%	5.27%	10/23/24
00206RDD1	AT&T INC	1,340,000	\$1,770,189	0.10%	3.95%	01/15/25
00206RGD8	AT&T INC	1,500,000	\$1,953,432	0.11%	3.96%	06/12/24
BFWSCD3	AT&T INC	3,335,000	\$3,299,315	0.18%	5.10%	11/25/48
B0WRQ00	AUSTRALIA GOVERNMENT BOND	7,375,000	\$6,891,714	0.39%	5.25%	03/15/19
DDD684339	AVIS BUDGET CAR RENTAL LLC	1,193,519	\$1,556,699	0.09%	FLOATER	02/13/25
060505EZ3	BANK OF AMERICA CORP	4,700,000	\$4,658,311	0.26%	2.60%	03/15/23
060505FJ8	BANK OF AMERICA CORP	5,570,000	\$5,619,183	0.31%	3.30%	04/24/24

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06368AAD2	BANK OF MONTREAL	4,810,000	\$4,811,779	0.27%	2.70%	09/11/24
06368B207	BANK OF MONTREAL	78,550	\$1,819,218	0.10%	N/A	11/25/66
06368BGS1	BANK OF MONTREAL	3,330,000	\$4,180,673	0.23%	3.80%	12/15/32
06368BTX6	BANK OF MONTREAL	8,455,000	\$8,641,770	0.48%	3.19%	03/01/28
06369ZCD4	BANK OF MONTREAL	2,490,000	\$2,458,451	0.14%	2.57%	06/01/27
BD36NX9	BANK OF MONTREAL	49,600	\$1,205,280	0.07%	4.50%	N/A
064151QE6	BANK OF NOVA SCOTIA	4,350,000	\$4,279,573	0.24%	2.62%	12/02/26
064151S95	BANK OF NOVA SCOTIA	8,885,000	\$9,015,165	0.51%	3.10%	02/02/28
064151WY5	BANK OF NOVA SCOTIA	9,300,000	\$9,110,838	0.51%	2.29%	06/28/24
064159KJ4	BANK OF NOVA SCOTIA	6,025,000	\$7,257,725	0.41%	4.65%	04/12/67
DDD487621	BANK OF NOVA SCOTIA	710	\$17,253	0.00%	2.06%	N/A
0641514V2	BANK OF NOVA SCOTIA/THE	4,650,000	\$4,712,775	0.26%	2.98%	04/17/23
BX1N859	BANK OF NOVA SCOTIA/THE	43,925	\$1,077,041	0.06%	N/A	10/29/66
BZ6SJY9	BANK OF NOVA SCOTIA/THE	114,000	\$2,934,360	0.16%	4.85%	N/A
B095FB1	BASELL FINANCE CO BV	4,000,000	\$6,439,488	0.36%	8.10%	03/15/27
07274NAJ2	BAYER US FINANCE II LLC	1,540,000	\$2,028,793	0.11%	4.25%	12/15/25
07317QAF2	BAYTEX ENERGY CORP	2,005,000	\$2,611,797	0.15%	5.13%	06/01/21
07813ZAP9	BELL CANADA	7,226,000	\$9,509,777	0.53%	7.30%	02/23/32
07813ZBY9	BELL CANADA	3,265,000	\$3,297,356	0.18%	3.60%	09/29/27
2594051	BELL CANADA	3,927,000	\$4,841,559	0.27%	6.55%	05/01/29
B295PT3	BELL CANADA INC	4,470,000	\$5,441,643	0.30%	6.10%	03/16/35
05545FAA5	BHP BILLITON FINANCE LTD	8,744,000	\$8,878,045	0.50%	3.23%	05/15/23
09626RAW5	BLUEMOUNTAIN CLO LTD	1,250,000	\$1,638,467	0.09%	3.69%	11/20/28
09626RAY1	BLUEMOUNTAIN CLO LTD	500,000	\$650,788	0.04%	4.09%	11/20/28
09626RBA2	BLUEMOUNTAIN CLO LTD	750,000	\$963,866	0.05%	4.64%	11/20/28
05567SAA0	BNSF FUNDING TRUST I	9,314,000	\$13,348,131	0.75%	6.61%	12/15/55
102143AA2	BOW CENTRE STREET LP	3,490,000	\$3,414,825	0.19%	3.80%	06/13/23
156327AA6	BOW CENTRE STREET LP	8,287,000	\$8,265,205	0.46%	3.69%	06/14/21
DDD556953	BOWIE RESOURCE HOLDINGS LLC	2,282,203	\$2,957,879	0.17%	FLOATER	08/14/20
11014PAA3	BRISTOL PARK CLO LTD	2,000,000	\$2,629,784	0.15%	4.21%	04/15/29
11014PAB1	BRISTOL PARK CLO LTD	500,000	\$660,761	0.04%	4.69%	04/15/29
11014PAC9	BRISTOL PARK CLO LTD	1,000,000	\$1,324,800	0.07%	5.39%	04/15/29
110574AD2	BRITISH COLUMBIA FERRY SERVICES INC	3,838,000	\$4,646,858	0.26%	5.02%	03/20/37
626209HV5	BRITISH COLUMBIA MUNI FIN AUTH	7,842,512	\$8,463,639	0.47%	4.98%	04/06/25
62620DAF8	BRITISH COLUMBIA MUNI FIN AUTH	7,380,000	\$7,562,064	0.42%	3.05%	10/23/28
116705AE4	BRUCE POWER LP	3,090,000	\$3,114,658	0.17%	4.01%	06/21/29
116705AG9	BRUCE POWER LP	4,610,000	\$4,555,279	0.26%	4.13%	06/21/33
12232KAA8	BURNHAM PARK CLO LTD	750,000	\$988,823	0.06%	4.19%	10/20/29
12232KAJ9	BURNHAM PARK CLO LTD	1,200,000	\$1,557,549	0.09%	4.26%	10/20/29
12232KAL4	BURNHAM PARK CLO LTD	700,000	\$906,267	0.05%	4.91%	10/20/29

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13057QAD9	CALIFORNIA RESOURCES CORP	76,000	\$80,500	0.00%	5.50%	09/15/21
13057QAG2	CALIFORNIA RESOURCES CORP	1,910,000	\$2,013,683	0.11%	8.00%	12/15/22
13321LAJ7	CAMECO CORP	2,305,000	\$2,090,312	0.12%	5.09%	11/14/42
13321LAK4	CAMECO CORP	8,294,000	\$8,377,686	0.47%	4.19%	06/24/24
B9C60V9	CANADA HOUSING TRUST	12,500,000	\$12,622,500	0.71%	2.35%	09/15/23
BYQQ5W6	CANADA HOUSING TRUST	23,970,000	\$23,305,311	1.31%	1.90%	09/15/26
135087A61	CANADIAN GOVERNMENT BOND	7,500,000	\$7,403,925	0.41%	1.50%	06/01/23
135087D35	CANADIAN GOVERNMENT BOND	3,782,000	\$4,249,455	0.24%	2.75%	12/01/48
135087E67	CANADIAN GOVERNMENT BOND	5,000,000	\$4,865,100	0.27%	1.50%	06/01/26
135087F25	CANADIAN GOVERNMENT BOND	10,000,000	\$9,800,200	0.55%	.75%	03/01/21
135087H23	CANADIAN GOVERNMENT BOND	5,000,000	\$5,024,750	0.28%	2.00%	06/01/28
B39VLH8	CANADIAN GOVERNMENT BOND	14,640,000	\$19,287,468	1.08%	4.00%	06/01/41
BW4Q6B0	CANADIAN GOVERNMENT BOND	2,180,000	\$3,116,266	0.17%	5.00%	06/01/37
13596Z3Y9	CANADIAN IMPERIAL BANK OF COMMERCE	8,529,000	\$8,764,229	0.49%	3.30%	05/26/25
136070208	CANADIAN IMPERIAL BANK OF COMMERCE	150,700	\$3,496,240	0.20%	4.40%	N/A
136375CM2	CANADIAN NATIONAL RAILWAY CO	4,430,000	\$4,382,953	0.25%	3.60%	08/01/47
BYNK5K9	CANADIAN NATIONAL RAILWAY CO	1,020,000	\$1,069,327	0.06%	3.95%	09/22/45
136385AJ0	CANADIAN NATURAL RESOURCES LTD	1,335,000	\$2,026,474	0.11%	6.50%	02/15/37
136385AP6	CANADIAN NATURAL RESOURCES LTD	6,920,000	\$11,012,777	0.62%	6.75%	02/01/39
136385AT8	CANADIAN NATURAL RESOURCES LTD	4,530,000	\$5,986,297	0.34%	3.80%	04/15/24
13638ZDC6	CANADIAN NATURAL RESOURCES LTD	4,853,000	\$4,801,024	0.27%	3.42%	12/01/26
13638ZDD4	CANADIAN NATURAL RESOURCES LTD	3,895,000	\$4,180,308	0.23%	4.85%	05/30/47
14006ZAD9	CAPITAL DESJARDINS INC	7,462,000	\$7,686,456	0.43%	5.19%	05/05/20
14046ZAL3	CAPITAL POWER CORP	4,115,000	\$4,195,530	0.24%	4.99%	01/23/26
14309YAN4	CARLYLE GLOBAL MARKET STRATEGIES CLO LTD	3,200,000	\$4,242,981	0.24%	4.21%	01/20/29
14309YAQ7	CARLYLE GLOBAL MARKET STRATEGIES CLO LTD	500,000	\$659,347	0.04%	4.66%	01/20/29
14309YAY0	CARLYLE GLOBAL MARKET STRATEGIES CLO LTD	800,000	\$1,053,271	0.06%	5.36%	01/20/29
15135UAF6	CENOVUS ENERGY INC	1,650,000	\$2,297,250	0.13%	6.75%	11/15/39
161175AZ7	CHARTER COMMUNICATIONS OPERATING LLC/CAPITAL	4,119,000	\$5,815,711	0.33%	6.38%	10/23/35
DDD687392	CHEMOURS CO	526,875	\$687,187	0.04%	FLOATER	04/03/25
16412XAC9	CHENIERE CORPUS CHRISTI HLDGS LLC	1,880,000	\$2,640,703	0.15%	5.88%	03/31/25
16412XAG0	CHENIERE CORPUS CHRISTI HLDGS LLC	1,915,000	\$2,576,451	0.14%	5.13%	06/30/27
16411QAC5	CHENIERE ENERGY PARTNERS LP	1,505,000	\$2,022,359	0.11%	5.63%	10/01/26
17039AAN6	CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	3,465,000	\$3,538,076	0.20%	4.18%	03/08/28
041872802	CIBC CAPITAL TRUST	9,715,000	\$9,942,525	0.56%	9.98%	06/30/08
40573LAJ5	CIGNA CORP	7,550,000	\$9,891,324	0.55%	3.44%	09/17/21

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40573LAL0	CIGNA CORP	3,775,000	\$5,030,676	0.28%	3.75%	07/15/23
172967JS1	CITIGROUP INC	3,955,000	\$4,056,248	0.23%	4.09%	06/09/25
199910AL4	COMINAR REAL ESTATE INVESTMENT TRUST	3,460,000	\$3,522,210	0.20%	4.94%	07/27/20
199910AQ3	COMINAR REAL ESTATE INVESTMENT TRUST	3,195,000	\$3,198,163	0.18%	4.25%	12/08/21
199910AR1	COMINAR REAL ESTATE INVESTMENT TRUST	2,800,000	\$2,778,272	0.16%	4.16%	06/01/22
DDD666458	COMMSCOPE INC	16,257	\$21,367	0.00%	FLOATER	12/29/22
DDD960372	COMMSCOPE INC	647,566	\$856,861	0.05%	FLOATER	02/06/26
12201PAB2	CONOCOPHILLIPS CANADA FUNDING CO I	760,000	\$1,309,958	0.07%	7.20%	08/15/31
20825VAB8	CONOCOPHILLIPS CANADA FUNDING CO I	1,243,000	\$1,974,455	0.11%	5.95%	10/15/36
12593CAF8	CPPIB CAPITAL INC	18,975,000	\$19,495,484	1.09%	3.00%	06/15/28
DDD691629	CREDIT SUISSE FIRST BOSTON	21,000,000	\$24,177	0.00%	N/A	03/20/19
DDD691630	CREDIT SUISSE FIRST BOSTON	-21,000,000	-\$8,980	0.00%	N/A	03/20/19
DDD691845	CREDIT SUISSE FIRST BOSTON	-27,750,000	-\$4,673	0.00%	N/A	04/17/19
DDD691846	CREDIT SUISSE FIRST BOSTON	27,750,000	\$11,866	0.00%	N/A	04/17/19
DDD691875	CREDIT SUISSE FIRST BOSTON	17,300,000	\$66,355	0.00%	N/A	04/17/19
DDD691876	CREDIT SUISSE FIRST BOSTON	-17,300,000	-\$21,625	0.00%	N/A	04/17/19
DDD692003	CREDIT SUISSE FIRST BOSTON	-20,750,000	-\$50,677	0.00%	N/A	04/17/19
DDD692004	CREDIT SUISSE FIRST BOSTON	20,750,000	\$165,490	0.01%	N/A	04/17/19
DDD692044	CREDIT SUISSE FIRST BOSTON	-34,500,000	-\$35,090	0.00%	N/A	06/19/19
DDD692045	CREDIT SUISSE FIRST BOSTON	34,500,000	\$83,753	0.00%	N/A	06/19/19
DDD682482	CROWN AMERICAS LLC	70,554	\$93,169	0.01%	FLOATER	04/03/25
DDD622297	CSC HOLDINGS LLC	-1,600,000	-\$5,612	0.00%	5.00%	03/20/19
12657ZAR4	CU INC	3,325,000	\$3,954,555	0.22%	5.56%	05/26/28
12657ZAY9	CU INC	3,195,000	\$3,267,462	0.18%	3.81%	09/10/42
12657ZBB8	CU INC	6,120,000	\$7,141,366	0.40%	4.72%	09/09/43
12657ZBG7	CU INC	4,355,000	\$4,582,461	0.26%	3.96%	07/27/45
BFXNJJ2	CU INC	2,750,000	\$3,116,740	0.17%	4.54%	10/24/41
BFXNJR0	CU INC	6,705,000	\$7,180,116	0.40%	4.09%	09/02/44
25272KAK9	DELL INTERNATIONAL LLC / EMC CORP	1,960,000	\$2,737,447	0.15%	6.02%	06/15/26
25272KAN3	DELL INTERNATIONAL LLC / EMC CORP	555,000	\$832,673	0.05%	8.10%	07/15/36
25675TAE7	DOLLARAMA INC	2,735,000	\$2,737,543	0.15%	2.88%	03/16/20
25675TAJ6	DOLLARAMA INC	1,060,000	\$1,072,147	0.06%	3.55%	11/06/23
256677AF2	DOLLAR GENERAL CORP	2,220,000	\$2,906,217	0.16%	4.13%	05/01/28
256746AG3	DOLLAR TREE INC	1,275,000	\$1,648,912	0.09%	4.00%	05/15/25
26249GAE0	DRYDEN 33 SENIOR LOAN FUND	1,640,000	\$2,161,407	0.12%	4.22%	10/16/28
26249GAF7	DRYDEN 33 SENIOR LOAN FUND	510,000	\$671,212	0.04%	4.64%	10/16/28
26249GAG5	DRYDEN 33 SENIOR LOAN FUND	1,000,000	\$1,316,392	0.07%	5.29%	10/16/28
26948ZAM4	EAGLE CREDIT CARD TRUST	1,590,000	\$1,582,670	0.09%	2.95%	09/17/20

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283695BE3	EL PASO NATURAL GAS CO LLC	1,040,000	\$1,613,210	0.09%	7.50%	11/15/26
283695BK9	EL PASO NATURAL GAS CO LLC	5,446,000	\$9,117,816	0.51%	8.38%	06/15/32
BFXQZP9	EMERA INC	1,590,000	\$1,572,589	0.09%	2.90%	06/16/23
29290ZAP5	ENBRIDGE GAS DISTRIBUTION INC	3,840,000	\$4,039,334	0.23%	4.00%	08/22/44
29250N576	ENBRIDGE INC	133,110	\$2,289,492	0.13%	N/A	N/A
29250N717	ENBRIDGE INC	45,000	\$1,287,839	0.07%	N/A	06/01/66
29250N790	ENBRIDGE INC	58,000	\$1,549,222	0.09%	4.00%	N/A
29250NAT2	ENBRIDGE INC	5,273,000	\$5,067,511	0.28%	5.38%	09/27/77
29251ZBQ9	ENBRIDGE INC	4,083,000	\$4,237,868	0.24%	3.95%	11/19/24
DDD868925	ENBRIDGE INC	4,055,000	\$4,212,617	0.24%	6.63%	04/12/78
29250ZAG3	ENBRIDGE PIPELINES INC	1,367,000	\$1,494,923	0.08%	5.08%	12/19/36
29250ZAW8	ENBRIDGE PIPELINES INC	855,000	\$837,053	0.05%	4.13%	08/09/46
29251XAB8	ENBRIDGE SOUTHERN LIGHTS LP	2,844,647	\$2,813,271	0.16%	4.01%	06/30/40
29273RBA6	ENERGY TRANSFER OPERATING LP	3,380,000	\$3,557,923	0.20%	5.75%	11/01/66
29273RBC2	ENERGY TRANSFER OPERATING LP	2,395,000	\$3,814,119	0.21%	8.25%	11/15/29
29336UAF4	ENLINK MIDSTREAM PARTNERS LP	1,955,000	\$2,527,372	0.14%	4.85%	07/15/26
293365AD4	ENMAX CORP	7,120,000	\$7,287,248	0.41%	3.84%	06/05/28
29379VBN2	ENTERPRISE PRODUCTS OPERATING LLC	5,805,000	\$7,016,321	0.39%	5.25%	08/16/77
DDD533021	EVERGREEN ACQCO 1 LP (SAVERS)	1,196,546	\$1,495,695	0.08%	FLOATER	07/09/19
31421TAA0	FEDERATED CO-OPERATIVES LTD	4,155,000	\$4,228,501	0.24%	3.92%	06/17/25
31430WAD6	FEDERATION DES CAISSES DESJARDINS DU QUEBEC	4,500,000	\$4,576,815	0.26%	3.06%	09/11/23
DDD868700	FIELDWOOD ENERGY LLC	6,009,661	\$7,245,258	0.41%	FLOATER	04/11/22
31943BBE9	FIRST CAPITAL REALTY INC	2,330,000	\$2,359,684	0.13%	5.48%	07/30/19
31943BBV1	FIRST CAPITAL REALTY INC	3,830,000	\$4,089,061	0.23%	4.79%	08/30/24
31943BBX7	FIRST CAPITAL REALTY INC	5,281,000	\$5,249,419	0.29%	3.60%	05/06/26
337738AQ1	FISERV INC	785,000	\$1,040,069	0.06%	3.80%	10/01/23
34527ABH2	FORD CREDIT CANADA CO	2,925,000	\$2,884,167	0.16%	3.28%	07/02/21
34527ABU3	FORD CREDIT CANADA CO	1,600,000	\$1,516,080	0.08%	2.77%	06/22/22
34527ACA6	FORD CREDIT CANADA CO	2,465,000	\$2,361,149	0.13%	3.74%	05/08/23
34957ZAL8	FORTISALBERTA INC	1,120,000	\$1,651,619	0.09%	7.06%	02/14/39
34957ZAM6	FORTISALBERTA INC	1,580,000	\$1,966,420	0.11%	5.37%	10/30/39
34957ZAP9	FORTISALBERTA INC	1,700,000	\$1,928,650	0.11%	4.54%	10/18/41
34957ZAU8	FORTISALBERTA INC	1,165,000	\$1,281,523	0.07%	4.27%	09/22/45
B28PT25	FORTISBC ENERGY INC	2,500,000	\$3,303,500	0.19%	6.00%	10/02/37
B2Q4N99	FORTISBC ENERGY INC	3,277,000	\$4,295,983	0.24%	6.05%	02/15/38
36321JAJ3	GALAXY XVIII CLO LTD	400,000	\$508,293	0.03%	4.74%	07/15/31
36164QNA2	GE CAPITAL INTERNATIONAL FUNDING CO	3,500,000	\$4,166,996	0.23%	4.42%	11/15/35
37045XBQ8	GENERAL MOTORS FINANCIAL CO INC	1,230,000	\$1,512,987	0.08%	4.00%	10/06/26
DDD665399	GENERAL NUTRITION CTRS INC	2,228,423	\$2,917,498	0.16%	FLOATER	03/04/19

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DDD684994	GENERAL NUTRITION CTRS INC	3,590,360	\$4,631,200	0.26%	FLOATER	03/04/21
374825AC1	GIBSON ENERGY INC	3,415,000	\$3,453,418	0.19%	5.38%	07/15/22
374825AG2	GIBSON ENERGY INC	5,090,000	\$5,090,000	0.29%	5.25%	07/15/24
37638ZBL7	GLACIER CREDIT CARD TRUST	1,885,000	\$1,915,725	0.11%	3.14%	09/20/23
DDD945654	GLOBAL TEL*LINK CORP	4,862,462	\$6,386,032	0.36%	FLOATER	11/29/25
36252MAZ3	GMF CANADA LEASING TRUST ASSET-BACKED NOTES SERIES 2018-1	2,540,000	\$2,552,471	0.14%	3.03%	06/21/21
37045YAC8	GM FINANCIAL CANADA	2,170,000	\$2,113,992	0.12%	2.60%	06/01/22
C39585AC5	GOLDEN CREDIT CARD TRUST	444,938	\$444,831	0.02%	2.13%	03/15/21
BD9P4Z9	GOLDMAN SACHS GROUP INC	8,940,000	\$8,838,978	0.50%	3.31%	10/31/25
DDD691624	GOLDMAN SACHS INTERNATIONAL	102,000,000	\$15,031	0.00%	N/A	03/20/19
DDD691625	GOLDMAN SACHS INTERNATIONAL	-102,000,000	-\$1,744	0.00%	N/A	03/20/19
DDD691809	GOLDMAN SACHS INTERNATIONAL	20,855,000	\$7,930	0.00%	N/A	04/17/19
DDD691810	GOLDMAN SACHS INTERNATIONAL	-20,855,000	-\$3,512	0.00%	N/A	04/17/19
DDD691877	GOLDMAN SACHS INTERNATIONAL	34,700,000	\$31,595	0.00%	N/A	05/15/19
DDD691878	GOLDMAN SACHS INTERNATIONAL	-34,700,000	-\$10,547	0.00%	N/A	05/15/19
DDD691941	GOLDMAN SACHS INTERNATIONAL	34,570,000	\$41,074	0.00%	N/A	05/15/19
DDD691942	GOLDMAN SACHS INTERNATIONAL	-34,570,000	-\$16,784	0.00%	N/A	05/15/19
DDD692002	GOLDMAN SACHS INTERNATIONAL	51,750,000	\$61,487	0.00%	N/A	04/17/19
DDD692005	GOLDMAN SACHS INTERNATIONAL	-51,750,000	-\$25,194	0.00%	N/A	04/17/19
DDD692042	GOLDMAN SACHS INTERNATIONAL	19,000,000	\$191,101	0.01%	N/A	05/15/19
DDD692043	GOLDMAN SACHS INTERNATIONAL	-19,000,000	-\$67,449	0.00%	N/A	05/15/19
DDD940858	GRAY TELEVISION INC	420,845	\$553,125	0.03%	FLOATER	01/02/26
39138CAH9	GREAT-WEST LIFECO INC	2,325,000	\$2,379,126	0.13%	3.34%	02/28/28
B0NHJB1	GREAT-WEST LIFECO INC	6,105,000	\$8,124,778	0.46%	6.67%	03/21/33
DDD657991	GRIFOLS WORLDWIDE OPERATIONS USA INC	1,179,000	\$1,548,096	0.09%	FLOATER	01/31/25
DDD683121	HARBOR FREIGHT TOOLS USA INC	1,177,964	\$1,534,949	0.09%	FLOATER	08/19/23
42246QAB4	HEATHROW FUNDING LTD	8,790,000	\$8,797,735	0.49%	3.25%	05/21/27
42246QAD0	HEATHROW FUNDING LTD	2,180,000	\$2,194,802	0.12%	3.78%	09/04/32
DDD638610	HERTZ CORP	1,939,546	\$2,515,369	0.14%	FLOATER	06/30/23
438121AS4	HONDA CANADA FINANCE INC	1,255,000	\$1,278,531	0.07%	3.44%	05/23/25
403925AV2	H&R REAL ESTATE INVESTMENT TRUST	3,875,000	\$3,875,155	0.22%	3.68%	03/01/19
403925AZ3	H&R REAL ESTATE INVESTMENT TRUST	2,165,000	\$2,168,139	0.12%	3.42%	01/23/23
2978622	HYDRO ONE INC	1,335,000	\$1,799,887	0.10%	6.93%	06/01/32
44810ZAS9	HYDRO ONE INC	7,353,000	\$8,506,685	0.48%	4.89%	03/13/37
44810ZAX8	HYDRO ONE INC	7,295,000	\$9,681,559	0.54%	6.03%	03/03/39
44810ZBK5	HYDRO ONE INC	10,195,000	\$11,554,194	0.65%	4.59%	10/09/43
BFXQYS5	IGM FINANCIAL INC	1,380,000	\$1,342,395	0.08%	4.12%	12/09/47
455870AC9	INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN	4,530,000	\$4,511,427	0.25%	2.64%	02/23/27
DDD877219	IQVIA INC.	960,525	\$1,260,306	0.07%	FLOATER	06/11/25

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46284VAE1	IRON MOUNTAIN INC	2,830,000	\$3,584,074	0.20%	5.25%	03/15/28
DDD954068	ISHARES IBOXX HIGH YIELD CORPORATE BOND ETF	2,110	\$40,456	0.00%	N/A	04/18/19
DDD954069	ISHARES IBOXX HIGH YIELD CORPORATE BOND ETF	-2,110	-\$30,739	0.00%	N/A	04/18/19
DDD658774	JBS USA LUX SA	2,098,512	\$2,757,426	0.15%	FLOATER	10/30/22
DDD669206	JO-ANN STORES INC	3,770,738	\$4,967,739	0.28%	FLOATER	10/23/23
48128BAD3	JPMORGAN CHASE & CO	7,995,000	\$9,783,433	0.55%	4.63%	05/01/67
492386AU1	KERR-MCGEE CORP	2,685,000	\$3,985,825	0.22%	6.95%	07/01/24
49327ZAA3	KEYERA CORP	5,869,000	\$5,920,118	0.33%	3.93%	06/21/28
BF4NJC4	KINDER MORGAN CANADA LTD	27,000	\$600,750	0.03%	5.20%	N/A
BF81RF3	KINDER MORGAN CANADA LTD	146,900	\$3,289,091	0.18%	5.25%	N/A
28368EAA4	KINDER MORGAN INC	1,200,000	\$1,977,442	0.11%	8.05%	10/15/30
505443AA9	LABRADOR-ISLAND LINK FUNDING TRUST	9,330,000	\$10,402,203	0.58%	3.76%	06/01/33
DDD875812	LAS VEGAS SANDS LLC	595,500	\$778,941	0.04%	FLOATER	03/27/25
50190AAK8	LCM XVII LP	1,740,000	\$2,273,717	0.13%	3.92%	10/15/31
50190AAR3	LCM XVII LP	510,000	\$663,891	0.04%	4.39%	10/15/31
50190AAT9	LCM XVII LP	1,000,000	\$1,290,865	0.07%	4.89%	10/15/31
521865AY1	LEAR CORP	1,275,000	\$1,563,265	0.09%	3.80%	09/15/27
DDD944988	LEGALZOOM.COM INC	4,510,080	\$5,952,908	0.33%	FLOATER	11/21/24
565018CZ9	MANULIFE BANK OF CANADA	3,200,000	\$3,202,752	0.18%	2.53%	01/27/20
56501XAA1	MANULIFE FINANCIAL CAPITAL TRUST II	6,576,000	\$6,823,915	0.38%	7.41%	12/31/08
56501R619	MANULIFE FINANCIAL CORP	86,850	\$1,840,351	0.10%	4.70%	N/A
56501RAF3	MANULIFE FINANCIAL CORP	3,245,000	\$3,216,930	0.18%	3.05%	08/20/29
BYPYNN8	MANULIFE FINANCIAL CORP	23,605	\$614,202	0.03%	N/A	09/19/67
56502FAA9	MANULIFE FIN DELAWARE	10,680,000	\$11,791,254	0.66%	5.06%	12/15/41
57036QAC4	MARITIMES & NORTHEAST PIPELINE LP	248,175	\$248,805	0.01%	4.34%	11/30/19
552755BL3	MBARC CREDIT CANADA INC	2,235,000	\$2,236,028	0.13%	2.72%	10/16/23
591560AA5	METLIFE CAPITAL TRUST IV	7,718,000	\$12,374,846	0.69%	7.88%	12/15/67
DDD661326	METRO INC	3,225,000	\$3,227,064	0.18%	2.68%	02/27/20
P6629MAD4	MEXICO CITY AIRPORT TRUST	2,407,000	\$2,725,268	0.15%	5.50%	07/31/47
DDD955622	MKS INSTRUMENTS INC	214,268	\$282,022	0.02%	FLOATER	02/01/26
617577AE1	MORGUARD CORP	2,300,000	\$2,312,880	0.13%	4.72%	01/25/24
55342UAH7	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP	2,385,000	\$3,122,492	0.17%	5.00%	10/15/27
626209JR2	MUNICIPAL FINANCE AUTHORITY OF BRITISH COLUMBIA	4,040,000	\$4,016,204	0.23%	2.50%	04/19/26
628153AA6	MUSKRAT FALLS / LABRADOR TRANSMISSION ASSETS FUNDING TRUST	5,430,000	\$5,921,034	0.33%	3.63%	06/01/29
62913ZM70	NATIONAL HOUSING ASSOCIATION	2,882,385	\$3,269,807	0.18%	5.44%	06/01/28
62913ZQ43	NATIONAL HOUSING ASSOCIATION	3,293,047	\$3,734,744	0.21%	5.32%	07/01/28
62932ZPQ2	NATIONAL HOUSING ASSOCIATION	7,424,869	\$7,349,730	0.41%	2.04%	12/01/22

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62942ZSE4	NATIONAL HOUSING ASSOCIATION	4,210,732	\$4,186,394	0.23%	1.71%	10/01/20
62943Z3C4	NATIONAL HOUSING ASSOCIATION	2,676,879	\$2,692,860	0.15%	2.61%	04/01/21
62944ZJD4	NATIONAL HOUSING ASSOCIATION	1,477,989	\$1,462,810	0.08%	1.43%	01/01/21
62948ZTJ6	NATIONAL HOUSING ASSOCIATION	3,439,918	\$3,401,081	0.19%	1.88%	09/01/22
62950ZT36	NATIONAL HOUSING ASSOCIATION	3,661,956	\$3,591,793	0.20%	1.68%	02/01/23
DDD606742	NAVIOS MARITIME MIDSTREAM PARTNERS LP	625,063	\$764,886	0.04%	FLOATER	06/18/20
DDD677535	NAVISTAR INC	748,608	\$984,189	0.06%	FLOATER	11/06/24
64110LAQ9	NETFLIX INC	2,885,000	\$3,963,300	0.22%	5.88%	11/15/28
DDD964991	NEUSTAR INC	1,000,000	\$1,292,773	0.07%	FLOATER	08/08/24
65746TAA6	NORTH BATTLEFORD POWER LP	6,822,953	\$7,521,146	0.42%	4.96%	12/31/32
663307AA4	NORTH WEST REDWATER PARTNERSHIP / NWR FINANCING	1,055,000	\$1,069,632	0.06%	3.20%	07/22/24
67072QAC8	NUVISTA ENERGY LTD	2,480,000	\$2,428,862	0.14%	6.50%	03/02/23
67777LAC7	OI EUROPEAN GROUP BV	380,000	\$492,503	0.03%	4.00%	03/15/23
68214WAN8	OMERS REALTY CORP	1,800,000	\$1,814,220	0.10%	2.86%	02/23/24
68214WAR9	OMERS REALTY CORP	2,350,000	\$2,410,160	0.14%	3.33%	06/05/25
DDD875391	ON SEMICONDUCTOR CORP	1,054,230	\$1,385,050	0.08%	FLOATER	03/31/23
DDD677244	ONSITE RENTAL GROUP OPERATIONS PTY LTD	1,417,656	\$1,846,699	0.10%	FLOATER	10/25/22
DDD678002	ONSITE RENTAL GROUP OPERATIONS PTY LTD	1,938,244	\$1,976,514	0.11%	6.10%	10/26/23
683078FP9	ONTARIO ELECTRICITY FINANCIAL CORP	28,170,000	\$19,439,835	1.09%	N/A	04/11/31
68321ZAB7	ONTARIO POWER GENERATION INC	4,700,000	\$4,573,382	0.26%	3.84%	06/22/48
68323Z5B1	ONTARIO PROVINCE OF	4,750,000	\$3,431,067	0.19%	N/A	06/02/30
683244AR8	ONTARIO SCHOOL BOARDS FINANCING CORP	10,525,658	\$11,491,257	0.64%	5.07%	04/18/31
67103MAA4	OPB FINANCE TRUST	15,971,000	\$17,196,454	0.96%	3.89%	07/04/42
67103MAE6	OPB FINANCE TRUST	7,683,000	\$7,774,888	0.44%	2.95%	02/02/26
67103MAF3	OPB FINANCE TRUST	16,135,000	\$16,268,275	0.91%	2.98%	01/25/27
69073TAR4	OWENS-BROCKWAY GLASS CONTAINER INC	1,984,000	\$2,757,390	0.15%	5.88%	08/15/23
DDD681018	OXBOW CARBON LLC	981,000	\$1,284,345	0.07%	FLOATER	01/04/22
DDD681041	OXBOW CARBON LLC	1,339,500	\$1,764,717	0.10%	FLOATER	01/04/23
706327764	PEMBINA PIPELINE CORP	155,200	\$3,490,448	0.20%	4.90%	N/A
70632ZAC5	PEMBINA PIPELINE CORP	2,000,000	\$2,022,560	0.11%	4.75%	04/30/43
70632ZAD3	PEMBINA PIPELINE CORP	5,980,000	\$6,092,304	0.34%	4.81%	03/25/44
70632ZAE1	PEMBINA PIPELINE CORP	2,451,000	\$2,486,588	0.14%	3.54%	02/03/25
70632ZAK7	PEMBINA PIPELINE CORP	1,800,000	\$1,838,646	0.10%	4.02%	03/27/28
693320AR4	PHH CORP	2,400,000	\$3,185,551	0.18%	7.38%	09/01/19
DDD623976	PHH CORP	-2,400,000	-\$83,144	0.00%	5.00%	09/20/19
740212AK1	PRECISION DRILLING CORP	2,527,000	\$3,383,214	0.19%	7.75%	12/15/23
74022DAJ9	PRECISION DRILLING CORP	3,299,000	\$3,971,854	0.22%	5.25%	11/15/24

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01306ZDC2	PROVINCE OF ALBERTA CANADA	10,337,000	\$11,490,815	0.64%	3.90%	12/01/33
01306ZDF5	PROVINCE OF ALBERTA CANADA	6,700,000	\$7,153,188	0.40%	3.50%	06/01/31
B61LYC3	PROVINCE OF ALBERTA CANADA	7,990,000	\$9,761,942	0.55%	4.50%	12/01/40
BD0Q5P8	PROVINCE OF ALBERTA CANADA	29,275,000	\$28,595,820	1.60%	2.20%	06/01/26
56344ZCG2	PROVINCE OF MANITOBA CANADA	11,583,000	\$15,572,069	0.87%	6.30%	03/05/31
56344ZPH6	PROVINCE OF MANITOBA CANADA	18,297,000	\$20,378,466	1.14%	4.40%	09/05/25
56344ZQF9	PROVINCE OF MANITOBA CANADA	14,185,000	\$15,435,124	0.86%	3.75%	09/05/33
563469TM7	PROVINCE OF MANITOBA CANADA	31,065,000	\$35,483,064	1.99%	4.10%	03/05/41
642866FR3	PROVINCE OF NEW BRUNSWICK CANADA	9,113,000	\$11,696,626	0.66%	5.50%	01/27/34
642866FW2	PROVINCE OF NEW BRUNSWICK CANADA	11,933,000	\$14,191,678	0.80%	4.65%	09/26/35
642866FZ5	PROVINCE OF NEW BRUNSWICK CANADA	22,502,000	\$26,623,916	1.49%	4.55%	03/26/37
651333FQ4	PROVINCE OF NEWFOUNDLAND AND LABRADOR CANADA	5,385,000	\$6,283,271	0.35%	4.50%	04/17/37
651333FT8	PROVINCE OF NEWFOUNDLAND AND LABRADOR CANADA	15,295,000	\$15,153,368	0.85%	3.30%	10/17/46
2205698	PROVINCE OF ONTARIO CANADA	1,000,000	\$1,328,450	0.07%	6.50%	03/08/29
683234VR6	PROVINCE OF ONTARIO CANADA	20,831,000	\$27,865,420	1.56%	5.60%	06/02/35
68323AAW4	PROVINCE OF ONTARIO CANADA	1,694,000	\$1,748,648	0.10%	3.15%	06/02/22
68323ACC6	PROVINCE OF ONTARIO CANADA	11,002,000	\$11,785,012	0.66%	3.45%	06/02/45
68323ACY8	PROVINCE OF ONTARIO CANADA	6,100,000	\$5,927,675	0.33%	2.90%	12/02/46
2225759	PROVINCE OF QUEBEC CANADA	9,795,000	\$13,563,136	0.76%	8.50%	04/01/26
803854HN1	PROVINCE OF SASKATCHEWAN CANADA	9,885,000	\$13,565,185	0.76%	6.40%	09/05/31
803854JH2	PROVINCE OF SASKATCHEWAN CANADA	2,810,000	\$3,754,974	0.21%	5.60%	09/05/35
803854JL3	PROVINCE OF SASKATCHEWAN CANADA	750,000	\$944,542	0.05%	4.75%	06/01/40
803854JT6	PROVINCE OF SASKATCHEWAN CANADA	4,033,000	\$4,233,843	0.24%	3.40%	02/03/42
744320BF8	PRUDENTIAL FINANCIAL INC	7,500,000	\$9,747,068	0.55%	5.70%	09/15/48
69363TAH5	PSP CAPITAL INC	1,000,000	\$1,047,570	0.06%	3.29%	04/04/24
69363TAL6	PSP CAPITAL INC	7,611,000	\$7,520,733	0.42%	1.73%	06/21/22
69363TAM4	PSP CAPITAL INC	21,335,000	\$22,026,680	1.23%	3.00%	11/05/25
75959V104	REMINGTON OUTDOOR CO INC	100,578	\$743,776	0.04%	N/A	N/A
DDD914325	REMINGTON OUTDOOR CO INC	9,469	\$0	0.00%	N/A	N/A
77509NAF0	ROGERS COMMUNICATIONS INC	3,250,000	\$5,864,081	0.33%	8.75%	05/01/32
780086CW2	ROYAL BANK OF CANADA	7,725,000	\$7,752,192	0.43%	2.99%	12/06/24
780086MZ4	ROYAL BANK OF CANADA	2,590,000	\$2,538,795	0.14%	1.58%	09/13/21
780086NK6	ROYAL BANK OF CANADA	2,915,000	\$2,875,239	0.16%	2.33%	12/05/23
780086PX6	ROYAL BANK OF CANADA	2,500,000	\$2,482,625	0.14%	2.36%	12/05/22
780086QC1	ROYAL BANK OF CANADA	3,200,000	\$3,243,488	0.18%	2.95%	05/01/23
DDD659325	ROYAL BANK OF CANADA	-81,850,000	\$2,266,537	0.13%	N/A	02/06/27

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DDD664524	ROYAL BANK OF CANADA	-8,475,000	\$436,803	0.02%	N/A	04/20/27
DDD668670	ROYAL BANK OF CANADA	8,940,000	-\$482,386	-0.03%	N/A	06/22/27
DDD673822	ROYAL BANK OF CANADA	-4,000,000	\$32,889	0.00%	N/A	09/06/27
DDD676766	ROYAL BANK OF CANADA	-7,780,000	\$177,576	0.01%	N/A	10/19/22
DDD676782	ROYAL BANK OF CANADA	7,780,000	-\$21,073	0.00%	N/A	10/17/22
DDD691608	ROYAL BANK OF CANADA	6,900,000	\$29,394	0.00%	N/A	12/07/20
SL3A3AVF	ROYAL BANK OF CANADA	-7,780,000	\$162,820	0.01%	N/A	10/24/22
SL3A3AVI	ROYAL BANK OF CANADA	7,780,000	-\$31,338	0.00%	N/A	10/20/22
SL473JPK	ROYAL BANK OF CANADA	33,210,000	-\$157,427	-0.01%	N/A	12/18/22
SL5L3UNF	ROYAL BANK OF CANADA	11,600,000	\$28,595	0.00%	N/A	01/10/23
SL5S4SXS	ROYAL BANK OF CANADA	10,000,000	\$430,355	0.02%	N/A	10/01/28
SL60504Z	ROYAL BANK OF CANADA	20,000,000	\$625,617	0.04%	N/A	09/18/28
SL6Q494H	ROYAL BANK OF CANADA	-11,350,000	\$526,569	0.03%	N/A	08/03/27
SLA213PL	ROYAL BANK OF CANADA	-7,835,000	\$331,049	0.02%	N/A	08/08/27
SLQE13N5	ROYAL BANK OF CANADA	-8,140,000	\$225,855	0.01%	N/A	10/30/27
SLQE13NB	ROYAL BANK OF CANADA	7,630,000	-\$31,735	0.00%	N/A	10/26/22
SLQE13NH	ROYAL BANK OF CANADA	-7,630,000	\$150,496	0.01%	N/A	10/30/22
SLQE13NK	ROYAL BANK OF CANADA	8,140,000	-\$14,051	0.00%	N/A	10/26/27
781903AL3	RUSSEL METALS INC	4,159,000	\$4,190,192	0.23%	6.00%	03/16/26
785592AV8	SABINE PASS LIQUEFACTION LLC	2,595,000	\$3,730,636	0.21%	5.88%	06/30/26
B1FMNN1	SCOTIABANK CAPITAL TRUST	3,335,000	\$4,020,876	0.23%	5.65%	12/31/56
80928FAA5	SCOTIABANK TIER I TRUST	6,523,000	\$6,626,715	0.37%	7.80%	06/30/08
82620KAL7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	1,210,000	\$1,471,145	0.08%	2.35%	10/15/26
131253AM8	SMARTCENTRES REAL ESTATE INVESTMENT TRUST	1,000,000	\$1,026,870	0.06%	3.99%	05/30/23
131253AT3	SMARTCENTRES REAL ESTATE INVESTMENT TRUST	1,849,000	\$1,842,251	0.10%	3.56%	02/06/25
83179XAC2	SMARTCENTRES REAL ESTATE INVESTMENT TRUST	3,156,000	\$3,078,520	0.17%	3.44%	08/28/26
DDD646143	SMART & FINAL STORES LLC	848,226	\$1,071,452	0.06%	FLOATER	11/15/22
83740TAD9	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY	12,860,000	\$15,338,250	0.86%	4.45%	06/09/44
83740TAE7	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY	1,025,000	\$1,050,973	0.06%	3.05%	06/04/25
83740TAG2	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY	10,450,000	\$10,770,501	0.60%	3.25%	11/23/28
85172FAB5	SPRINGLEAF FINANCE CORP	1,500,000	\$2,027,976	0.11%	6.00%	06/01/20
DDD622263	SPRINGLEAF FINANCE CORP	-1,500,000	-\$107,954	-0.01%	5.00%	06/20/20
85208NAA8	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SP	2,794,687	\$3,668,056	0.21%	3.36%	03/20/23
85208NAE0	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SP	8,720,000	\$11,620,385	0.65%	5.15%	09/20/29
85219XAA3	SPY HILL POWER LP	5,386,732	\$5,569,452	0.31%	4.14%	03/31/36
DDD652746	STRIKE LLC	2,805,194	\$3,695,689	0.21%	FLOATER	11/30/22

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
86721ZAM1	SUNCOR ENERGY INC	2,350,000	\$2,311,178	0.13%	3.00%	09/14/26
86722TAB8	SUNCOR ENERGY INC	2,950,000	\$4,877,809	0.27%	6.85%	06/01/39
86680BAA9	SUN LIFE CAPITAL TRUST II	6,264,000	\$6,421,852	0.36%	5.86%	12/31/08
866796AD7	SUN LIFE FINANCIAL INC	4,630,000	\$5,512,709	0.31%	5.40%	05/29/42
86682ZAJ5	SUN LIFE FINANCIAL INC	4,175,000	\$4,191,741	0.23%	3.05%	09/19/28
86682ZAK2	SUN LIFE FINANCIAL INC	1,000,000	\$996,480	0.06%	2.75%	11/23/27
86765BAQ2	SUNOCO LOGISTICS PARTNERS OPERATIONS LP	2,035,000	\$2,529,623	0.14%	5.35%	05/15/45
86828QAH4	SUPERIOR PLUS LP	3,355,000	\$3,134,844	0.18%	5.13%	08/27/25
86828LAA0	SUPERIOR PLUS LP / SUPERIOR GENERAL PARTNER INC	1,650,000	\$2,181,925	0.12%	7.00%	07/15/26
DDD871636	SYNEOS HEALTH INC	2,429,375	\$3,133,439	0.18%	FLOATER	08/01/24
87239GAA2	TD CAPITAL TRUST IV	3,460,000	\$3,541,206	0.20%	9.52%	06/30/08
87239GAC8	TD CAPITAL TRUST IV	6,490,000	\$7,021,401	0.39%	6.63%	06/30/08
110727BL7	TELUS COMMUNICATIONS INC	7,110,000	\$8,492,823	0.48%	9.65%	04/08/22
87971MAW3	TELUS CORP	1,700,000	\$1,780,019	0.10%	4.85%	04/05/44
87971MBE2	TELUS CORP	2,375,000	\$2,435,277	0.14%	4.70%	03/06/48
880451AU3	TENNESSEE GAS PIPELINE CO LLC	2,555,000	\$4,197,955	0.24%	7.63%	04/01/37
DDD939685	THOR INDUSTRIES INC	1,629,697	\$2,096,108	0.12%	FLOATER	02/01/26
DDD920452	TIBCO SOFTWARE INC	994,923	\$1,308,564	0.07%	FLOATER	12/04/20
8911457R9	TORONTO-DOMINION BANK	6,885,000	\$7,488,814	0.42%	4.86%	03/04/31
891145T79	TORONTO-DOMINION BANK	4,250,000	\$4,371,592	0.24%	3.23%	07/24/24
891160590	TORONTO-DOMINION BANK	192,640	\$4,345,958	0.24%	N/A	N/A
891160QY2	TORONTO-DOMINION BANK	5,900,000	\$5,869,910	0.33%	3.22%	07/25/29
891160624	TORONTO-DOMINION BANK/THE	123,000	\$2,795,790	0.16%	4.70%	N/A
89117FFK0	TORONTO-DOMINION BANK/THE	2,196,000	\$2,234,122	0.13%	3.01%	05/30/23
892329AY9	TOYOTA CREDIT CANADA INC	2,180,000	\$2,143,768	0.12%	2.02%	02/28/22
DDD913380	TOYOTA CREDIT CANADA INC	4,870,000	\$4,920,599	0.28%	3.04%	07/12/23
BJ4H8B6	TRANSCANADA CORP	14,490	\$263,428	0.01%	N/A	01/30/67
89353ZBV9	TRANSCANADA PIPELINES LTD	5,000,000	\$5,172,100	0.29%	4.55%	11/15/41
89353ZBY3	TRANSCANADA PIPELINES LTD	225,000	\$227,508	0.01%	3.30%	07/17/25
89353ZBZ0	TRANSCANADA PIPELINES LTD	1,530,000	\$1,539,501	0.09%	4.35%	06/06/46
BGJWSG0	TRANSCANADA PIPELINES LTD	1,354,000	\$1,723,682	0.10%	8.29%	02/05/26
89356BAD0	TRANSCANADA TRUST	10,623,000	\$9,871,316	0.55%	4.65%	05/18/77
DDD877271	TRANS UNION LLC	1,412,493	\$1,842,296	0.10%	FLOATER	08/09/22
89400PAJ2	TRANSURBAN FINANCE CO PTY LTD	2,460,000	\$2,600,170	0.15%	4.56%	11/14/28
911312BD7	UNITED PARCEL SERVICE INC	2,170,000	\$2,100,603	0.12%	2.13%	05/21/24
911365BE3	UNITED RENTALS NORTH AMERICA INC	1,475,000	\$1,994,177	0.11%	5.88%	09/15/26
DDD934784	UNITED RENTALS NORTH AMERICA INC	3,775,211	\$4,966,648	0.28%	FLOATER	10/30/25
912810SE9	UNITED STATES TREASURY NOTE/ BOND	26,565,000	\$36,960,682	2.07%	3.38%	11/15/48

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
9128286G0	UNITED STATES TREASURY NOTE/ BOND	2,540,000	\$3,320,068	0.19%	2.38%	02/29/24
913017BP3	UNITED TECHNOLOGIES CORP	4,705,000	\$7,289,844	0.41%	6.13%	07/15/38
DDD874726	VALEANT PHARMACEUTICALS INTERNATIONAL	1,137,189	\$1,498,931	0.08%	FLOATER	06/02/25
91913YAE0	VALERO ENERGY CORP	4,410,000	\$7,217,897	0.40%	7.50%	04/15/32
DDD662312	VENTIA PTY LTD	1,289,416	\$1,696,614	0.10%	FLOATER	05/21/22
DDD956923	WAND NEWCO 3 INC	534,626	\$706,363	0.04%	FLOATER	02/05/26
949746RQ6	WELLS FARGO & CO	16,277,000	\$16,555,662	0.93%	3.87%	05/21/25
949746RX1	WELLS FARGO & CO	7,510,000	\$7,305,277	0.41%	2.98%	05/19/26
949746SY8	WELLS FARGO & CO	2,465,000	\$2,475,081	0.14%	3.18%	02/08/24
95751ZAN3	WESTCOAST ENERGY INC	2,784,000	\$2,992,939	0.17%	4.79%	10/28/41
92936AAD5	WTH CAR RENTAL ULC	2,322,000	\$2,321,512	0.13%	3.32%	08/20/19
92936AAE3	WTH CAR RENTAL ULC	3,680,000	\$3,652,694	0.20%	1.91%	07/20/20
92936AAF0	WTH CAR RENTAL ULC	4,593,000	\$4,552,811	0.26%	2.48%	07/20/20
92936AAL7	WTH CAR RENTAL ULC	2,230,000	\$2,259,703	0.13%	3.28%	07/20/23

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