

TS Active Bond

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	1011778 BC / NEW RED FIN	137,000.00	132,205.00
	1011778 BC / NEW RED FIN	76,000.00	74,005.00
	7-ELEVEN INC	1,210,000.00	1,176,952.49
	ABBVIE INC	800,000.00	919,231.50
	ABBVIE INC	569,000.00	622,266.22
	ABC SUPPLY CO INC	230,000.00	230,000.00
	ABU DHABI GOVT INT'L	200,000.00	217,120.00
	ACADIA HEALTHCARE CO INC	68,000.00	70,564.96
	ADAMS OUTDOOR ADVERTISING	2,133,595.76	2,285,425.63
	ADAPTHEALTH LLC	80,000.00	79,600.00
	ADJUSTABLE RATE MORTGAGE TRUST	1,965.74	1,998.55
	AGATE BAY MORTGAGE LOAN TRUST	1,715,024.36	1,787,970.69
	AGATE BAY MORTGAGE LOAN TRUST	2,672,765.23	2,775,901.36
	AGL CLO 6 LTD	1,475,000.00	1,480,302.63
	AIMCO	1,400,000.00	1,401,526.00
	AKER BP ASA	1,050,000.00	1,085,777.91
	ALBERTSONS COS/SAFEWAY	190,000.00	196,924.55
	ALBERTSONS COS/SAFEWAY	40,000.00	38,065.60
	ALCON FINANCE CORP	896,000.00	926,820.31
	ALLISON TRANSMISSION INC	46,000.00	44,562.50
	ALLSTATE CORP/THE	1,250,000.00	1,143,834.81
	ALPHABET INC	403,000.00	347,214.82
	ALTICE FRANCE SA	330,000.00	343,200.00
	AMC NETWORKS INC	96,000.00	93,360.00
	AMCOR FLEXIBLES NORTH AM	945,000.00	938,550.34
	AMERICAN AXLE & MFG INC	41,000.00	42,230.00
	AMERICAN FINANCIAL GROUP INC/OH	793,000.00	938,433.04
	AMERICAN HOMES 4 RENT	660,000.00	723,238.51
	AMERICAN WATER CAPITAL C	584,000.00	822,525.42
	AMN HEALTHCARE INC	44,000.00	44,990.00
	AMSTED INDUSTRIES	167,000.00	177,228.75
	ANGI GROUP LLC	26,000.00	26,000.00
	ANHEUSER-BUSCH CO/INBEV	1,173,000.00	1,389,325.60
	ANTERO RESOURCES CORP	37,000.00	37,028.49
	APACHE CORP	195,000.00	199,875.00
	APIDOS CLO	1,450,000.00	1,450,058.00
	APPLE INC	629,000.00	779,974.40
	ARAB REPUBLIC OF EGYPT	200,000.00	216,790.00
	ARAB REPUBLIC OF EGYPT	400,000.00	374,440.00
	ARAB REPUBLIC OF EGYPT	200,000.00	190,548.00
	ARAB REPUBLIC OF EGYPT	400,000.00	419,352.00
	ARCHES BUYER INC	153,000.00	152,724.60
	ARCONIC CORP	41,000.00	43,796.20
	ARCONIC CORP	17,000.00	18,322.35
	ARES CAPITAL CORP	1,050,000.00	1,082,497.63
	ASHTED CAPITAL INC	1,267,000.00	1,320,847.50

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	AT&T INC	604,000.00	680,600.55
	AUSTIN FAIRMONT HOTEL TRUST	2,500,000.00	2,487,456.75
	AVIS BUDGET CAR/FINANCE	177,000.00	179,655.00
	AVOLON HOLDINGS FNDG LTD	11,000.00	11,516.62
	BANCO NACIONAL DE PANAMA BANK	200,000.00	185,600.00
	BANK	500,000.00	555,797.75
	BANK OF AMERICA CORP	1,000,000.00	1,092,570.44
	BANK OF AMERICA CORP	754,000.00	824,286.73
	BANK OF MONTREAL	896,000.00	983,656.27
	BARCLAYS PLC	917,000.00	947,415.67
	BAT INTL FINANCE PLC	577,000.00	570,899.25
	BAUSCH HEALTH COS INC	127,000.00	134,778.75
	BAUSCH HEALTH COS INC	19,000.00	18,909.18
	BAUSCH HEALTH COS INC	161,000.00	165,057.20
	BEACON ROOFING SUPPLY INC	209,000.00	213,702.50
	BECTON DICKINSON AND CO	732,000.00	869,936.22
	BENEFIT STREET PARTNERS CLO LT	1,375,000.00	1,380,095.75
	BERKSHIRE HATHAWAY FIN	612,000.00	706,412.32
	BLACK KNIGHT INFOSERV LL	52,000.00	51,095.72
	BLUE RACER MID LLC/FINAN	100,000.00	107,772.00
	BOARDWALK PIPELINES LP	866,000.00	957,676.38
	BOEING CO/THE	277,000.00	315,640.93
	BOEING CO/THE	298,000.00	375,780.22
	BOOZ ALLEN HAMILTON INC	55,000.00	55,288.75
	BOXER PARENT CO INC	46,000.00	49,335.00
	BPR TRUST	1,000,000.00	999,999.20
	BRASKEM AMERICA FINANCE	667,000.00	758,712.50
	BRASKEM NETHERLANDS	200,000.00	205,484.00
	BRISTOL-MYERS SQUIBB CO	639,000.00	818,651.70
	BRISTOW GROUP INC	60,000.00	59,805.60
	BRITISH COLUMBIA PROV OF	1,430,000.00	1,344,193.05
	BSPRT 2018-FL4 ISSUER LTD.	825,000.00	814,784.19
	BURLINGTN NORTH SANTA FE	776,000.00	1,036,413.40
	BWX TECHNOLOGIES INC	135,000.00	136,370.93
	CABLE ONE INC	25,000.00	24,730.00
	CALIFORNIA RESOURCES CORP	74,000.00	75,310.54
	CALPINE CORP	51,000.00	49,714.80
	CAMELOT FINANCE SA	170,000.00	175,766.40
	CANADIAN NATURAL RESOURCES LTD	615,000.00	778,629.56
	CARNIVAL CORP	123,000.00	144,818.97
	CARNIVAL CORP	20,000.00	21,486.00
	CARRIAGE SERVICES INC	257,000.00	269,850.00
	CARRIER GLOBAL CORP	1,087,000.00	1,064,118.02
	CARS.COM INC	81,000.00	84,341.25
	CASCADES INC/USA INC	272,000.00	285,600.00
	CBS OUT AMER CAP LLC/COR	130,000.00	137,475.00
	CCO HLDGS LLC/CAP CORP	39,000.00	41,235.29

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	CCO HLDGS LLC/CAP CORP	246,000.00	263,835.00
	CCO HLDGS LLC/CAP CORP	178,000.00	184,452.50
	CCO HLDGS LLC/CAP CORP	81,000.00	82,012.50
	CCO HLDGS LLC/CAP CORP	30,000.00	30,066.60
	CEMEX SAB DE CV	300,000.00	328,650.00
	CENOVUS ENERGY INC	718,000.00	775,387.90
	CENTRAL GARDEN & PET CO	24,000.00	24,240.00
	CF HIPPOLYTA ISSUER LLC	1,002,097.78	1,009,361.89
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	31,000.00	31,048.98
	CHARTER COMM OPT LLC/CAP	885,000.00	1,149,551.88
	CHENIERE CORP CHRISTI HD	1,183,000.00	1,361,567.00
	CHENIERE ENERGY INC	120,000.00	124,820.40
	CHENIERE ENERGY PARTNERS LP	158,000.00	164,320.00
	CHENIERE ENERGY PARTNERS LP	87,000.00	88,522.50
	CHOBANI LLC/FINANCE CORP	107,000.00	109,140.00
	CHURCHILL DOWNS INC	231,000.00	238,908.29
	CIFC FUNDING LTD	1,505,000.00	1,509,072.53
	CIGNA CORP	670,000.00	762,960.04
	CIMPRESS PLC	378,000.00	399,054.60
	CIT GROUP HOME EQUITY LOAN TRU	2,239.13	2,302.24
	CITIGROUP INC	426,000.00	506,153.54
	CITIGROUP INC	665,000.00	714,256.98
	CLEARWAY ENERGY OP LLC	26,000.00	27,050.14
	CLEARWAY ENERGY OP LLC	22,000.00	21,100.00
	CLEVELAND ELEC ILLUMINAT	782,000.00	867,617.82
	CODELCO INC	200,000.00	223,480.14
	COINSTAR FUNDING LLC	2,887,500.00	2,896,694.38
	COMCAST CORP	507,000.00	564,872.74
	COMCAST CORP	648,000.00	741,378.18
	COMM MORTGAGE TRUST	1,492,654.78	1,493,278.86
	COMMERCIAL METALS CO	6,000.00	5,888.76
	COMMONSPIRIT HEALTH	380,000.00	410,085.17
	COMMONSPIRIT HEALTH	834,000.00	896,866.28
	COMMSCOPE INC	31,000.00	32,924.48
	CONNECT FINCO SARL/CONNE	405,000.00	431,219.70
	CONTINENTAL RESOURCES INC/OK	42,000.00	42,000.84
	CONTINENTAL RESOURCES INC/OK	58,000.00	61,250.90
	CONTINENTAL RESOURCES INC/OK	40,000.00	45,194.40
	COOKE OMEGA/ALPHA VESSEL	353,000.00	362,707.50
	COOPERATIEVE RABOBANK UA	1,025,000.00	1,000,712.75
	CORESTATES CAPTL III	1,343,000.00	1,298,677.55
	COSTA RICA GOVERNMENT	200,000.00	174,000.00
	COUNTRYWIDE ALTERNATIVE LOAN T	14,848.95	14,790.79
	COX COMMUNICATIONS INC	631,000.00	680,616.91
	CREDIT ACCEPTANCE CORP	229,000.00	241,022.50
	CREDIT SUISSE FIRST BOSTON MOR	5,839.43	6,152.26

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	CREDIT SUISSE MORTGAGE TRUST	880,816.39	891,332.28
	CREDIT SUISSE MORTGAGE TRUST	950,372.22	959,867.39
	CREDIT SUISSE MORTGAGE TRUST	1,489,756.11	1,512,101.41
	CREDIT SUISSE MORTGAGE TRUST	1,527,276.26	1,585,109.17
	CREDIT SUISSE MORTGAGE TRUST	1,526,157.07	1,564,090.16
	CREDIT SUISSE MORTGAGE TRUST	931,307.46	990,773.68
	CROWN CASTLE INTL CORP	966,000.00	1,052,120.60
	CSC HOLDINGS LLC	301,000.00	296,068.12
	CVR PARTNERS/CVR NITROGE	72,000.00	72,630.00
	CVS HEALTH CORP	477,000.00	582,471.57
	CVS HEALTH CORP	574,000.00	651,662.31
	DANA INC	38,000.00	40,660.00
	DAVITA INC	131,000.00	133,246.65
	DAVITA INC	95,000.00	91,029.00
	DBUBS MORTGAGE TRUST	580,000.00	615,706.42
	DELEK LOG PART/FINANCE	150,000.00	150,000.00
	DELTA AIR LINES INC	73,000.00	71,131.48
	DELTA AIR LINES/SKYMILES	42,000.00	45,648.74
	DEUTSCHE TELEKOM INT FIN	338,000.00	500,802.54
	DH EUROPE FINANCE	1,019,000.00	1,036,552.02
	DIAMOND SPORTS GR/DIAMON	148,000.00	106,524.48
	DIAMONDBACK ENERGY INC	906,000.00	902,358.66
	DIVERSIFIED HEALTHCARE TRUST	87,000.00	98,484.00
	DIVERSIFIED HEALTHCARE TRUST	20,000.00	20,550.00
	DIVERSIFIED HEALTHCARE TRUST	120,000.00	118,350.00
	DOMINICAN REPUBLIC	200,000.00	214,940.00
	DOMINICAN REPUBLIC	100,000.00	110,500.00
	DOMINICAN REPUBLIC	150,000.00	168,750.00
	DOMINICAN REPUBLIC	200,000.00	204,000.00
	DOMINOS PIZZA MASTER ISSUER LL	491,790.00	492,571.95
	DREYFUS GOVERNMENT CASH MANAGE	6,601,867.96	6,601,867.96
	DUKE ENERGY PROGRESS LLC	712,000.00	803,022.36
	DYCOM INDUSTRIES INC	91,000.00	91,140.14
	EAGLE MATERIALS INC	426,000.00	439,967.10
	ECOPETROL SA	400,000.00	486,960.00
	EDISON INTERNATIONAL	707,000.00	758,244.59
	ELECTRICITE DE FRANCE SA	922,000.00	1,049,818.30
	ENABLE MIDSTREAM PARTNERS LP	284,000.00	295,142.06
	ENCOMPASS HEALTH CORP	63,000.00	64,519.56
	ENERGY TRANSFER LP	890,000.00	995,436.13
	EQM MIDSTREAM PARTNERS L	40,000.00	38,978.40
	EQM MIDSTREAM PARTNERS L	27,000.00	26,190.00
	EQUINIX INC	824,000.00	868,622.08
	ESKOM HOLDINGS SOC LTD	200,000.00	206,086.40
	FANNIE MAE	275,888.41	3,154.12
	FANNIE MAE	34,422.28	35,283.28
	FANNIE MAE	579,458.23	615,061.30

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	FANNIE MAE	32,143.84	35,831.68
	FANNIE MAE	8,992.89	9,090.85
	FANNIE MAE	6,355.79	6,378.94
	FANNIE MAE	11,317.02	12,924.62
	FANNIE MAE	186,330.80	216,629.50
	FANNIE MAE	65,052.81	69,452.40
	FANNIE MAE	372,008.17	414,458.03
	FANNIE MAE	382,761.82	423,728.37
	FANNIE MAE	71,992.53	83,111.69
	FANNIE MAE	2,309,525.19	2,498,579.25
	FANNIE MAE	456,405.05	506,020.25
	FANNIE MAE	37,536.90	41,099.41
	FANNIE MAE	22,675.26	23,015.92
	FANNIE MAE	14,194.30	15,932.10
	FANNIE MAE	20,830.92	23,910.75
	FANNIE MAE	168,312.08	195,628.17
	FANNIE MAE	114,012.35	136,248.07
	FANNIE MAE	59,062.06	63,200.85
	FANNIE MAE	40,014.52	44,886.63
	FANNIE MAE	57,371.42	64,460.49
	FANNIE MAE	82,032.95	97,958.91
	FANNIE MAE	685,482.34	796,051.13
	FANNIE MAE	1,932,619.69	1,987,935.71
	FANNIE MAE	2,033,642.23	2,096,177.54
	FANNIE MAE	672,128.59	671,847.75
	FANNIE MAE	24,198.15	28,748.86
	FANNIE MAE	60,268.02	71,907.91
	FANNIE MAE	5,765.56	6,539.02
	FANNIE MAE	105,247.03	117,708.71
	FANNIE MAE	407,055.16	476,961.96
	FANNIE MAE	398,259.78	423,788.55
	FANNIE MAE	145,483.89	164,039.67
	FANNIE MAE	225,952.20	254,770.73
	FANNIE MAE	55,168.55	61,095.44
	FANNIE MAE	112,233.80	119,770.56
	FANNIE MAE	1,283,600.79	1,297,336.13
	FANNIE MAE	36,605.97	38,675.29
	FANNIE MAE	52,188.58	59,543.09
	FANNIE MAE	83,342.92	91,402.86
	FANNIE MAE	384,737.07	433,829.32
	FANNIE MAE	51,032.34	59,345.21
	FANNIEMAE WHOLE LOAN	11,100.03	11,861.03
	FANNIEMAE WHOLE LOAN	66,803.18	66,442.30
	FEDEX CORP	893,000.00	1,078,218.83
	FHLMC STRUCTURED PASS THROUGH	137,443.30	164,458.59
	FIN DEPT GOVT SHARJAH	200,000.00	175,888.00
	FIRST FRANKLIN MTG LOAN ASSET	11,709.08	11,904.66

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	FIRSTCASH INC	82,000.00	84,009.00
	FIRSTENERGY TRANSMISSION	37,000.00	42,646.42
	FIRSTENERGY TRANSMISSION	78,000.00	82,027.18
	FISERV INC	1,020,000.00	1,099,485.00
	FORD MOTOR CO	39,000.00	39,288.60
	FORD MOTOR CO	44,000.00	53,289.06
	FORD MOTOR CREDIT CO LLC	162,000.00	168,075.00
	FORD MOTOR CREDIT CO LLC	200,000.00	215,796.00
	FORD MOTOR CREDIT CO LLC	531,000.00	549,587.66
	FORD MOTOR CREDIT CO LLC	407,000.00	427,785.49
	FORD MOTOR CREDIT CO LLC	230,000.00	243,386.00
	FORTRESS TRANS & INFRAST	152,000.00	152,190.00
	FORTRESS TRANS & INFRAST	38,000.00	39,710.00
	FORTRESS TRANS & INFRAST	125,000.00	142,343.75
	FREDDIE MAC	16,222.94	18,384.46
	FREDDIE MAC	15,873.70	18,205.91
	FREDDIE MAC	31,832.61	35,282.40
	FREDDIE MAC	4,227.37	4,972.18
	FREDDIE MAC	12,710.24	14,785.12
	FREDDIE MAC	2,173,089.40	2,451,137.12
	FREDDIE MAC	205,467.58	239,189.77
	FREDDIE MAC	36,567.02	39,432.37
	FREDDIE MAC	75,152.86	80,178.67
	FREDDIE MAC	111,580.68	118,996.42
	FREDDIE MAC	2,215,801.92	2,454,611.92
	FREDDIE MAC	69,213.30	77,105.82
	FREDDIE MAC	399,473.84	449,400.03
	FREDDIE MAC	9,744.78	11,252.81
	FREDDIE MAC	51,550.66	58,040.47
	FREDDIE MAC	7,308.47	8,432.25
	FREDDIE MAC	14,438.66	16,805.53
	FREDDIE MAC	9,401.67	10,942.59
	FREDDIE MAC	1,143,173.39	1,176,574.13
	FREDDIE MAC	887,960.43	973,646.66
	FREDDIE MAC	3,525,107.20	4,095,234.07
	FREEMPORT-MCMORAN INC	187,000.00	198,706.20
	FREMF MORTGAGE TRUST	1,189,000.00	1,230,500.14
	FRONTIER COMMUNICATIONS	99,000.00	104,940.00
	FRONTIER COMMUNICATIONS	86,000.00	87,505.00
	GALAXY PIPELINE ASSETS	350,000.00	334,669.97
	GCI LLC	59,000.00	60,401.25
	GE CAPITAL INTL FUNDING	468,000.00	536,382.08
	GENERAL MOTORS FINL CO	555,000.00	608,525.14
	GENERAL MOTORS FINL CO	456,000.00	540,631.59
	GENESIS ENERGY LP/FIN	89,000.00	90,114.28
	GENNEIA SA	200,000.00	178,500.00
	GFL ENVIRONMENTAL INC	153,000.00	148,410.00

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	GLOBAL PART/GLP FINANCE	43,000.00	46,149.75
	GMRF MORTGAGE ACQUISITION CO.	178,959.54	182,487.15
	GO DADDY OPCO/FINCO	80,000.00	78,736.00
	GOEASY LTD	232,000.00	240,410.00
	GOLDMAN SACHS GROUP INC/THE	525,000.00	574,412.07
	GOODYEAR TIRE & RUBBER CO/THE	77,000.00	77,000.00
	GOVERNMENT NATIONAL MORTGAGE A	1,012,912.18	1,149,115.74
	GOVERNMENT NATIONAL MORTGAGE A	1,352,718.50	1,502,374.62
	GOVERNMENT NATIONAL MORTGAGE A	5,841,446.32	120,601.33
	GOVERNMENT NATIONAL MORTGAGE A	2,969,381.09	203,764.28
	GOVERNMENT NATIONAL MORTGAGE A	12,620,590.89	645,071.21
	GOVERNMENT OF JAMAICA	150,000.00	205,500.00
	GRAY TELEVISION INC	76,000.00	75,335.00
	GROUP 1 AUTOMOTIVE INC	109,000.00	108,318.75
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,820,934.15
	GS MORTGAGE SECURITIES TRUST	595,000.00	607,252.95
	GS MORTGAGE-BACKED SECURITIES	757,725.38	768,765.44
	H&E EQUIPMENT SERVICES INC	143,000.00	139,067.50
	HCA INC	240,000.00	242,770.73
	HEALTHCARE REALTY TRUST INC	1,106,000.00	1,075,978.50
	HERBALIFE/HLF FINANCING	38,000.00	41,325.00
	HERTZ VEHICLE FINANCING LLC	452,902.10	454,876.44
	HERTZ VEHICLE FINANCING LLC	316,791.59	318,057.36
	HEWLETT PACKARD ENTERPRISE CO	1,050,000.00	1,172,019.03
	HILCORP ENERGY I/HILCORP	64,000.00	64,560.00
	HILTON DOMESTIC OPERATIN	83,000.00	80,559.80
	HILTON GRAND VACATIONS TRUST	947,944.41	985,244.32
	HLF FIN SARL LLC/HERBALI	203,000.00	212,642.50
	HOME DEPOT INC/THE	557,000.00	771,295.66
	HORIZON THERAPEUTICS USA	247,000.00	263,672.50
	HOWARD HUGHES CORP/THE	73,000.00	71,494.38
	HOWMET AEROSPACE INC	20,000.00	24,181.00
	HOWMET AEROSPACE INC	49,000.00	57,820.00
	HSBC HOLDINGS PLC	719,000.00	792,438.75
	HUDBAY MINERALS INC	39,000.00	41,632.50
	HUDBAY MINERALS INC	55,000.00	57,162.05
	HUDSON YARDS	3,000,000.00	3,149,246.70
	HUNTINGTON BANCSHARES INC/OH	1,146,000.00	1,148,105.10
	HYUNDAI CAPITAL AMERICA	1,068,000.00	1,102,864.49
	IMPERIAL BRANDS FIN PLC	1,018,000.00	1,118,693.48
	INDONESIA ASAHAN ALUMINI	200,000.00	227,000.00
	INDONESIA ASAHAN ALUMINI	200,000.00	249,180.00
	INDUSTRIAS PENOLES SAB DE CV	300,000.00	347,553.00
	IRON MOUNTAIN INC	96,000.00	97,195.20
	IRON MOUNTAIN INC	133,000.00	137,229.40
	ISLAMIC REP OF PAKISTAN	300,000.00	310,500.00
	ISLAMIC REP OF PAKISTAN	200,000.00	203,250.00

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	IVORY COAST	200,000.00	216,760.00
	J2 GLOBAL INC	87,000.00	88,166.24
	JACK IN THE BOX FUNDING LLC	1,637,625.00	1,679,564.58
	JB POINDEXTER & CO INC	243,000.00	256,668.75
	JBS USA LUX/JBS USA FIN	94,000.00	103,310.70
	JBS USA/FOOD/FINANCE	407,000.00	450,445.22
	JERSEY MIKE'S FUNDING LLC	970,000.00	1,025,445.20
	JOHN DEERE CAPITAL CORP	970,000.00	984,107.05
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	549,931.32
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,198,995.60
	JP MORGAN MORTGAGE TRUST	1,036,128.04	1,077,674.70
	JP MORGAN MORTGAGE TRUST	31,828.16	33,241.85
	JP MORGAN MORTGAGE TRUST	75,878.26	79,092.53
	JP MORGAN MORTGAGE TRUST	23,920.77	20,245.35
	JP MORGAN MORTGAGE TRUST	1,125,059.52	1,141,784.88
	JP MORGAN MORTGAGE TRUST	1,721,078.58	1,770,758.20
	JPMORGAN CHASE & CO	961,000.00	1,038,586.41
	JPMORGAN CHASE & CO	1,250,000.00	1,271,315.49
	KAISER ALUMINUM CORP	37,000.00	37,871.35
	KAZMUNAYGAS NATIONAL CO	500,000.00	570,047.00
	KAZMUNAYGAS NATIONAL CO	400,000.00	474,040.00
	KINGDOM OF BAHRAIN	200,000.00	198,481.60
	KRAFT HEINZ FOODS CO	96,000.00	100,089.50
	KROGER CO	717,000.00	863,519.26
	L BRANDS INC	56,000.00	60,060.00
	LAMAR MEDIA CORP	63,000.00	65,913.75
	LAMAR MEDIA CORP	31,000.00	29,760.31
	LEBANESE REPUBLIC	200,000.00	22,904.00
	LEGACY LIFEPOINT HEALTH	28,000.00	29,750.00
	LEVEL 3 FINANCING INC	35,000.00	36,020.95
	LEVEL 3 FINANCING INC	128,000.00	124,000.00
	LLOYDS BANKING GROUP PLC	923,000.00	996,112.45
	LOGMEIN INC	95,000.00	99,453.60
	LOWE'S COS INC	1,100,000.00	1,268,010.82
	LUMEN TECHNOLOGIES INC	42,000.00	42,900.06
	MACY'S RETAIL HLDGS LLC	12,000.00	12,000.00
	MACY'S RETAIL HLDGS LLC	136,000.00	139,461.88
	MADISON AVENUE TRUST	550,000.00	581,081.33
	MADISON PARK FUNDING LTD	1,850,000.00	1,850,164.65
	MADISON PARK FUNDING LTD	1,505,000.00	1,505,000.00
	MADISON PARK FUNDING LTD	1,505,000.00	1,505,158.03
	MARS INC	920,000.00	1,025,126.89
	MASTERCARD INC	732,000.00	804,205.11
	MASTR ALTERNATIVE LOANS TRUST	18,765.58	19,677.40
	MATTEL INC	27,000.00	27,875.88
	MDC PARTNERS INC	145,000.00	146,450.00
	MEDNAX INC	181,000.00	193,543.30

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	MEG ENERGY CORP	33,000.00	34,087.35
	MEG ENERGY CORP	96,000.00	100,560.00
	MERCER INTERNATIONAL INC	68,000.00	70,448.00
	MEREDITH CORP	104,000.00	111,579.52
	MERITAGE HOMES CORP	89,000.00	89,000.00
	MERITOR INC	68,000.00	72,420.00
	MERITOR INC	68,000.00	68,204.00
	METINVEST BV	200,000.00	211,792.00
	METROPOLITAN EDISON	256,000.00	282,014.48
	MGIC INVESTMENT CORP	86,000.00	89,547.50
	MGM GROWTH/MGM FINANCE	128,000.00	137,391.14
	MICROSOFT CORP	462,000.00	515,645.65
	MID-AMERICA APARTMENTS	453,000.00	490,068.13
	MID-STATE TRUST	881,577.20	980,585.55
	MINERAL RESOURCES LTD	49,000.00	54,169.99
	MINERALS TECHNOLOGIES INC	28,000.00	28,875.00
	MODIVCARE INC	118,000.00	124,195.00
	MONGOLIA INTL BOND	200,000.00	208,965.98
	MOOG INC	157,000.00	160,140.00
	MORGAN STANLEY	955,000.00	1,056,103.60
	MORGAN STANLEY BAML TRUST	575,000.00	595,914.13
	MPT OPER PARTNERSP/FINL	91,000.00	93,957.50
	MURPHY OIL CORP	161,000.00	146,510.00
	MURPHY OIL USA INC	66,000.00	64,873.05
	MYLAN INC	900,000.00	1,018,122.69
	NAVIENT CORP	151,000.00	158,566.61
	NAVIENT CORP	162,000.00	175,337.99
	NAVIENT CORP	162,000.00	168,075.00
	NCR CORP	61,000.00	61,691.13
	NEIGHBORLY ISSUER LLC	1,200,000.00	1,203,624.00
	NESCO HOLDINGS II INC	138,000.00	141,519.00
	NETFLIX INC	90,000.00	102,321.90
	NETFLIX INC	17,000.00	20,103.35
	NEW ENTERPRISE STONE & L	90,000.00	92,250.00
	NEW MOUNTAIN CLO 1 LTD	1,400,000.00	1,402,818.20
	NEW YORK LIFE GLOBAL FDG	982,000.00	1,046,318.68
	NEXSTAR BROADCASTING INC	67,000.00	67,705.85
	NGPL PIPECO LLC	947,000.00	1,254,306.83
	NORFOLK SOUTHERN CORP	797,000.00	967,518.87
	NORTHWESTERN MUTUAL LIFE	629,000.00	668,336.52
	NOVELIS CORP	136,000.00	142,364.80
	NOVELIS CORP	11,000.00	11,331.21
	NTC CAPITAL I	1,185,000.00	1,147,968.75
	NUFARM AUSTRALIA/AMERICA	80,000.00	81,830.40
	NUSTAR LOGISTICS LP	357,000.00	373,455.92
	NXP BV/NXP FUNDING LLC	852,000.00	994,169.12
	OCCIDENTAL PETROLEUM CORP	12,000.00	9,600.00

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	OCCIDENTAL PETROLEUM CORP	130,000.00	104,650.00
	OCCIDENTAL PETROLEUM CORP	101,000.00	119,685.00
	OCCIDENTAL PETROLEUM CORP	104,000.00	114,150.92
	OCCIDENTAL PETROLEUM CORP	75,000.00	84,285.00
	OCCIDENTAL PETROLEUM CORP	62,000.00	68,460.40
	OFFICE CHERIFIEN DES PHO	200,000.00	232,500.00
	OHA LOAN FUNDING LTD	1,375,000.00	1,377,855.88
	OMAN GOV INTERNTL BOND	200,000.00	206,760.00
	OMAN GOV INTERNTL BOND	250,000.00	255,675.00
	ONEMAIN FINANCE CORP	49,000.00	47,652.50
	OPEN TEXT CORP	110,000.00	110,550.00
	ORANGE LAKE TIMESHARE TRUST	109,685.42	110,808.32
	OWENS-BROCKWAY	95,000.00	103,276.88
	PACIFIC GAS & ELECTRIC	1,217,000.00	1,060,280.55
	PACIFICORP	853,000.00	1,113,875.47
	PARKLAND CORP/CANADA	135,000.00	135,465.75
	PATTERN ENERGY OP LP/PAT	73,000.00	74,186.25
	PDC ENERGY INC	119,000.00	122,108.88
	PDC ENERGY INC	266,000.00	275,908.50
	PENNYMAC FINANCIAL SERVICES INC	63,000.00	65,302.65
	PENNYMAC FINANCIAL SERVICES INC	21,000.00	20,081.25
	PERFORMANCE FOOD GROUP I	32,000.00	34,160.00
	PERUSAHAAN LISTRIK NEGAR	200,000.00	211,376.00
	PERUSAHAAN PENERBIT SBSN	300,000.00	330,513.00
	PETROBRAS GLOBAL FINANCE	200,000.00	206,000.00
	PETROBRAS GLOBAL FINANCE	350,000.00	415,628.50
	PETROLEOS DEL PERU SA	200,000.00	211,600.00
	PETROLEOS DEL PERU SA	200,000.00	209,940.00
	PETROLEOS MEXICANOS	100,000.00	101,901.00
	PETROLEOS MEXICANOS	250,000.00	214,410.00
	PETROLEOS MEXICANOS	204,000.00	207,039.60
	PETROLEOS MEXICANOS	181,000.00	168,782.50
	PG&E CORP	25,000.00	26,538.75
	PHILLIPS 66 PARTNERS LP	300,000.00	320,835.63
	PHILLIPS 66 PARTNERS LP	814,000.00	825,145.13
	PHOTO HOLDINGS MERGER SU	323,000.00	350,051.25
	PILGRIM'S PRIDE CORP	68,000.00	67,743.64
	PLASTIPAK HOLDINGS INC	106,000.00	109,047.50
	PNC CAPITAL TRUST C	1,394,000.00	1,343,231.84
	POST HOLDINGS INC	60,000.00	59,340.00
	PRIME SECSRVC BRW/FINANC	170,000.00	183,468.25
	PRIME SECSRVC BRW/FINANC	45,000.00	43,650.00
	PROVINCE OF SANTA FE	300,000.00	238,503.00
	PT PERTAMINA (PERSERO)	200,000.00	247,463.64
	QTS LP/FINANCE	68,000.00	67,660.00
	QUAD/GRAPHICS INC	127,000.00	125,472.19
	QUICKEN LOANS LLC/QUICKN	73,000.00	70,445.00

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	QVC INC	156,000.00	161,460.00
	QVC INC	96,000.00	96,760.80
	REALTY INCOME CORP	782,000.00	824,856.33
	REDE D'OR FINANCE SARL	200,000.00	196,316.00
	REPUBLIC OF ANGOLA	275,000.00	263,422.50
	REPUBLIC OF ANGOLA	200,000.00	187,386.80
	REPUBLIC OF ANGOLA	200,000.00	188,160.00
	REPUBLIC OF ARGENTINA	242,500.00	72,388.68
	REPUBLIC OF ARGENTINA	12,043.33	4,331.75
	REPUBLIC OF AZERBAIJAN	500,000.00	541,105.00
	REPUBLIC OF BELARUS	200,000.00	203,776.80
	REPUBLIC OF COLOMBIA	250,000.00	296,060.00
	REPUBLIC OF COLOMBIA	521,000.00	553,901.15
	REPUBLIC OF ECUADOR	85,050.00	49,542.48
	REPUBLIC OF ECUADOR	222,885.00	101,412.68
	REPUBLIC OF ECUADOR	102,150.00	44,179.88
	REPUBLIC OF ECUADOR	26,958.00	10,783.47
	REPUBLIC OF EL SALVADOR	100,000.00	98,250.00
	REPUBLIC OF EL SALVADOR	100,000.00	99,850.00
	REPUBLIC OF EL SALVADOR	100,000.00	98,900.00
	REPUBLIC OF GHANA	200,000.00	196,335.20
	REPUBLIC OF GHANA	200,000.00	189,132.00
	REPUBLIC OF GUATEMALA	200,000.00	231,502.00
	REPUBLIC OF KENYA	200,000.00	210,562.00
	REPUBLIC OF NIGERIA	200,000.00	206,306.00
	REPUBLIC OF NIGERIA	200,000.00	205,690.00
	REPUBLIC OF PARAGUAY	200,000.00	225,302.00
	REPUBLIC OF PARAGUAY	216,000.00	207,360.00
	REPUBLIC OF PERU	1,410,000.00	1,159,739.10
	REPUBLIC OF SOUTH AFRICA	300,000.00	309,450.00
	REPUBLIC OF SOUTH AFRICA	200,000.00	184,030.00
	REPUBLIC OF SRI LANKA	375,000.00	235,747.50
	REPUBLIC OF SRI LANKA	200,000.00	121,680.00
	REPUBLIC OF TURKEY	350,000.00	267,225.00
	REPUBLIC OF TURKEY	400,000.00	324,060.00
	REPUBLICA ORIENT URUGUAY	200,000.00	231,504.00
	RESIDENTIAL ASSET SECURITIZATI	153,239.04	105,942.38
	REYNOLDS AMERICAN INC	740,000.00	820,843.94
	REYNOLDS GRP ISS/REYNOLD	48,000.00	47,040.00
	RHP HOTEL PPTY/RHP FINAN	34,000.00	34,134.98
	ROCKPOINT GAS STORAGE CA	78,000.00	78,585.00
	ROPER TECHNOLOGIES INC	995,000.00	1,035,511.31
	ROYAL CARIBBEAN CRUISES LTD	49,000.00	55,247.50
	ROYAL CARIBBEAN CRUISES LTD	69,000.00	80,471.25
	RUBY PIPELINE LLC	76,712.12	62,920.45
	SABRA HEALTH CARE LP	691,000.00	767,952.00
	SAUDI ARABIAN OIL CO	200,000.00	215,276.35

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	SCRIPPS ESCROW II INC	26,000.00	25,545.00
	SELECT MEDICAL CORP	175,000.00	185,983.00
	SENSATA TECHNOLOGIES BV	109,000.00	110,965.27
	SEQUOIA MORTGAGE TRUST	152,668.97	156,151.53
	SEQUOIA MORTGAGE TRUST	179,004.37	182,513.27
	SEQUOIA MORTGAGE TRUST	276,668.82	285,133.20
	SEQUOIA MORTGAGE TRUST	309,394.42	317,290.23
	SEQUOIA MORTGAGE TRUST	688,359.09	712,073.75
	SEQUOIA MORTGAGE TRUST	1,430,246.60	1,456,103.89
	SEQUOIA MORTGAGE TRUST	743,183.41	745,751.11
	SEQUOIA MORTGAGE TRUST	1,005,984.19	1,023,194.37
	SERVICE PROPERTIES TRUST	97,000.00	97,000.00
	SHERWIN-WILLIAMS CO/THE	789,000.00	919,161.36
	SIGNATURE AVIATION US	102,000.00	103,725.84
	SINCLAIR TELEVISION GROU	27,000.00	26,358.75
	SINCLAIR TELEVISION GROU	182,000.00	175,175.00
	SK HYNIX INC	200,000.00	188,973.75
	SONIC AUTOMOTIVE INC	131,000.00	136,240.00
	SOUTHWESTERN ENERGY CO	76,000.00	83,410.00
	SPEEDWAY MOT/SPEEDWAY FD	51,000.00	51,000.00
	SPIRIT AEROSYSTEMS INC	49,000.00	52,675.00
	SS&C TECHNOLOGIES INC	199,000.00	211,736.00
	STANDARD INDUSTRIES INC	26,000.00	27,105.00
	STANDARD INDUSTRIES INC	89,000.00	84,327.50
	STAPLES INC	128,000.00	135,040.00
	STARBUCKS CORP	653,000.00	633,614.55
	STATE OF ISRAEL	200,000.00	238,198.00
	STERICYCLE INC	39,000.00	38,512.50
	STORE CAPITAL CORP	350,000.00	385,032.17
	STORE CAPITAL CORP	710,000.00	789,640.15
	SUMMIT MATERIALS LLC/FIN	69,000.00	72,173.31
	SUNOCO LP/FINANCE CORP	90,000.00	94,500.00
	SUPERIOR PLUS/GEN PRTNR	91,000.00	91,928.20
	SUZANO AUSTRIA GMBH	200,000.00	221,500.00
	SYSCO CORP	696,000.00	870,111.10
	T-MOBILE USA INC	1,144,000.00	1,246,651.12
	T-MOBILE USA INC	162,000.00	163,668.60
	TAL ADVANTAGE VII LLC	1,231,750.00	1,228,958.48
	TALEN ENERGY SUPPLY LLC	245,000.00	248,062.50
	TALLGRASS NRG PRTNR/FIN	283,000.00	287,245.00
	TALLGRASS NRG PRTNR/FIN	62,000.00	61,287.00
	TAYLOR MORR COMM/HLDGS	211,000.00	226,297.50
	TAYLOR MORRISON COMM	83,000.00	91,507.50
	TEGNA INC	232,000.00	240,760.32
	TELECOM ITALIA CAPITAL	100,000.00	118,500.00
	TELECOM ITALIA CAPITAL	177,000.00	200,744.55
	TENET HEALTHCARE CORP	156,000.00	158,191.80

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	TENET HEALTHCARE CORP	89,000.00	96,090.63
	TERRAFORM POWER OPERATIN	218,000.00	226,351.58
	TEVA PHARMACEUTICALS NE	131,000.00	125,268.75
	TORONTO-DOMINION BANK	1,164,000.00	1,164,093.12
	TOWD POINT MORTGAGE TRUST	1,475,000.00	1,498,512.83
	TOWD POINT MORTGAGE TRUST	700,000.00	709,423.05
	TOWD POINT MORTGAGE TRUST	650,000.00	695,129.44
	TOWD POINT MORTGAGE TRUST	2,015,273.74	2,134,997.12
	TRANSDIGM INC	20,000.00	20,375.00
	TRANSDIGM INC	59,000.00	60,991.25
	TRANSDIGM INC	170,000.00	180,183.00
	TRANSDIGM INC	20,000.00	21,780.00
	TRANSNET SOC LTD	375,000.00	381,416.25
	TRI POINTE HOMES INC	29,000.00	32,051.09
	TRIVIUM PACKAGING FIN	321,000.00	336,648.75
	TRONOX INC	38,000.00	38,047.50
	TRUIST BANK	1,991,000.00	1,931,527.54
	TYSON FOODS INC	492,000.00	537,076.05
	UKRAINE GOVERNMENT	375,000.00	381,642.00
	UKRAINE GOVERNMENT	400,000.00	402,024.00
	UKRAINE GOVERNMENT	200,000.00	216,818.40
	ULKER BISKUVI SANAYI AS	400,000.00	419,232.00
	UNITED MEXICAN STATES	200,000.00	222,078.00
	UNITED MEXICAN STATES	200,000.00	222,700.00
	UNITED MEXICAN STATES	566,000.00	498,125.28
	UNITED RENTALS NORTH AM	57,000.00	57,402.42
	UNITED RENTALS NORTH AM	38,000.00	38,674.50
	UNITEDHEALTH GROUP INC	1,048,000.00	1,125,482.09
	US ACUTE CARE SOLUTIONS	14,000.00	14,525.00
	US CONCRETE INC	43,000.00	44,290.00
	US FOODS INC	110,000.00	117,920.00
	US TREASURY N/B	614,000.00	461,795.16
	US TREASURY N/B	4,915,000.00	4,169,302.34
	US TREASURY N/B	18,410,000.00	17,098,287.50
	US TREASURY N/B	6,285,000.00	6,329,927.95
	US TREASURY N/B	3,930,000.00	4,062,944.51
	US TREASURY N/B	3,900,000.00	4,031,167.96
	US TREASURY N/B	7,910,000.00	7,932,864.80
	US TREASURY N/B	3,600,000.00	3,525,750.00
	US TREASURY N/B	15,640,000.00	15,222,118.75
	US TREASURY N/B	13,450,000.00	13,441,593.75
	VERIZON COMMUNICATIONS	1,370,000.00	1,204,977.42
	VIACOMCBS INC	731,000.00	854,419.21
	VIKING OCEAN CRUISES SHI	41,000.00	41,422.30
	VIRGIN MEDIA SECURED FIN	228,000.00	241,965.00
	VIRGINIA ELEC & POWER CO	709,000.00	702,903.91
	VISA INC	624,000.00	737,063.51

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	VOYA CLO 2017-4 LTD.	600,000.00	600,028.80
	VOYA CLO LTD	1,505,000.00	1,505,550.83
	VULCAN MATERIALS CO	280,000.00	313,075.48
	WALMART INC	909,000.00	975,373.82
	WASHINGTON MUTUAL MORTGAGE PAS	58,328.46	58,991.01
	WASTE MANAGEMENT INC	1,168,000.00	1,005,282.16
	WEC ENERGY GROUP INC	1,687,000.00	1,539,453.60
	WENDYS FUNDING LLC	3,216,937.50	3,306,722.23
	WESCO DISTRIBUTION INC	93,000.00	104,067.00
	WF-RBS COMMERCIAL MORTGAGE TRU	695,000.00	725,782.66
	WHITEBOX CLO I LTD	1,475,000.00	1,480,751.03
	WR GRACE & CO-CONN	35,000.00	36,232.00
	WYNDHAM HOTELS & RESORTS INC	43,000.00	43,967.50
	WYNDHAM HOTELS & RESORTS INC	28,000.00	28,322.00
	XEROX HOLDINGS CORP	135,000.00	140,231.25
	XPO LOGISTICS INC	66,000.00	70,705.80
	XYLEM INC/NY	868,000.00	865,906.72
	YPF SA	350,000.00	214,228.00
	ZAYO GROUP HOLDINGS INC	326,000.00	320,784.00
TOTAL TS Active Bond		362,212,794.78	351,646,553.86