

TS Active Bond

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	1011778 BC / NEW RED FIN	474,000.00	486,020.64
	ABBVIE INC	800,000.00	952,711.79
	ABBVIE INC	569,000.00	630,931.41
	ABC SUPPLY CO INC	27,000.00	28,012.50
	ABC SUPPLY CO INC	433,000.00	440,036.25
	ABU DHABI GOVT INT'L	200,000.00	244,000.00
	ACADIA HEALTHCARE CO INC	127,000.00	128,746.25
	ADAMS OUTDOOR ADVERTISING LP	2,170,883.91	2,258,759.99
	ADIENT US LLC	281,000.00	300,946.79
	ADJUSTABLE RATE MORTGAGE TRUST	2,099.35	2,100.07
	AGATE BAY MORTGAGE LOAN TRUST	2,029,603.62	2,096,074.56
	AGATE BAY MORTGAGE LOAN TRUST	3,163,018.63	3,234,366.21
	AGL CLO 6 LTD	1,475,000.00	1,478,069.48
	AIMCO	1,400,000.00	1,400,000.00
	AKER BP ASA	1,050,000.00	1,053,242.42
	ALBERTSONS COS/SAFEWAY	529,000.00	541,267.51
	ALCOA NEDERLAND HOLDING	307,000.00	321,582.50
	ALCON FINANCE CORP	896,000.00	1,012,999.27
	ALLY FINANCIAL INC	755,000.00	846,494.92
	ALPHABET INC	403,000.00	387,713.03
	ALTICE FINANCING SA	261,000.00	276,276.33
	ALTICE FRANCE SA	554,000.00	580,536.60
	AMERICAN FINANCIAL GROUP INC/OH	940,000.00	1,138,641.60
	AMERICAN HOMES 4 RENT	660,000.00	748,123.46
	AMERICAN WATER CAPITAL C	584,000.00	887,934.37
	AMN HEALTHCARE INC	310,000.00	317,362.50
	AMN HEALTHCARE INC	81,000.00	83,025.00
	AMSTED INDUSTRIES INC	433,000.00	460,634.06
	ANGI GROUP LLC	122,000.00	120,780.00
	ANHEUSER-BUSCH CO/INBEV	1,173,000.00	1,446,343.49
	APACHE CORP	361,000.00	341,145.00
	APIDOS CLO	1,450,000.00	1,434,031.15
	APPLE INC	629,000.00	877,903.58
	ARAB REPUBLIC OF EGYPT	200,000.00	209,706.00
	ARAB REPUBLIC OF EGYPT	400,000.00	386,424.80
	ARAB REPUBLIC OF EGYPT	200,000.00	186,000.00
	ARAB REPUBLIC OF EGYPT	400,000.00	408,841.60
	ARCONIC CORP	31,000.00	33,105.68
	ARES CAPITAL CORP	1,050,000.00	1,040,067.17
	ASHTED CAPITAL INC	1,267,000.00	1,317,680.00
	AT&T INC	604,000.00	713,109.94
	AUSTIN FAIRMONT HOTEL TRUST	2,500,000.00	2,340,599.75
	AVIS BUDGET CAR/FINANCE	328,000.00	298,496.40
	AVIS BUDGET RENTAL CAR FUNDING	1,200,000.00	1,202,566.20
	AVON INTERNATIONAL OPERA	71,000.00	71,836.74
	BANCO NACIONAL DE PANAMA	200,000.00	197,900.00

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	BANK	500,000.00	583,122.85
	BANK OF AMERICA CORP	1,000,000.00	1,114,000.00
	BANK OF AMERICA CORP	754,000.00	852,611.63
	BANK OF MONTREAL	896,000.00	998,669.44
	BARCLAYS PLC	917,000.00	959,628.95
	BAT INTL FINANCE PLC	577,000.00	578,961.80
	BAUSCH HEALTH COS INC	236,000.00	242,740.16
	BAUSCH HEALTH COS INC	662,000.00	677,722.50
	BEACON ROOFING SUPPLY INC	389,000.00	381,220.00
	BECTON DICKINSON AND CO	518,000.00	640,478.21
	BECTON DICKINSON AND CO	247,000.00	248,709.40
	BEMIS COMPANY INC	945,000.00	1,007,340.27
	BENEFIT STREET PARTNERS CLO LT	1,375,000.00	1,376,062.88
	BERKSHIRE HATHAWAY FIN	612,000.00	796,357.50
	BLACK KNIGHT INFOSERV LL	97,000.00	98,030.63
	BOARDWALK PIPELINES LP	866,000.00	932,635.14
	BOEING CO/THE	277,000.00	304,952.17
	BOEING CO/THE	554,000.00	670,218.18
	BOOZ ALLEN HAMILTON INC	180,000.00	184,779.00
	BOXER PARENT CO INC	86,000.00	91,853.16
	BRASKEM AMERICA FINANCE	667,000.00	705,019.00
	BRASKEM NETHERLANDS	200,000.00	192,500.00
	BRISTOL-MYERS SQUIBB CO	639,000.00	898,603.90
	BSPRT 2018-FL4 ISSUER LTD.	825,000.00	735,492.20
	BURLINGTN NORTH SANTA FE	776,000.00	1,121,327.71
	BWX TECHNOLOGIES INC	252,000.00	257,670.00
	CABLEVISION LIGHTPATH	200,000.00	200,000.00
	CAESARS ENTERTAINMENT INC	52,000.00	54,352.74
	CAESARS RESORT / FINCO	32,000.00	33,000.00
	CALPINE CORP	95,000.00	96,833.50
	CAMELOT FINANCE SA	316,000.00	322,320.00
	CANADIAN NATURAL RESOURCES LTD	615,000.00	730,384.57
	CARDTRONICS INC / USA	462,000.00	462,000.00
	CARNIVAL CORP	265,000.00	296,970.93
	CARRIAGE SERVICES INC	443,000.00	462,935.00
	CARRIER GLOBAL CORP	510,000.00	541,788.67
	CASCADES INC/USA INC	515,000.00	541,393.75
	CBS OUT AMER CAP LLC/COR	242,000.00	249,260.00
	CCO HLDGS LLC/CAP CORP	72,000.00	75,759.84
	CCO HLDGS LLC/CAP CORP	754,000.00	817,147.50
	CCO HLDGS LLC/CAP CORP	343,000.00	363,151.25
	CCO HLDGS LLC/CAP CORP	113,000.00	117,120.22
	CDK GLOBAL INC	366,000.00	385,215.00
	CEMEX SAB DE CV	300,000.00	303,375.00
	CENOVUS ENERGY INC	718,000.00	619,316.81
	CENOVUS ENERGY INC	134,000.00	128,966.58
	CENTURYLINK INC	79,000.00	80,256.89

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	CF HIPPOLYTA ISSUER LLC	1,050,000.00	1,061,865.84
	CHARTER COMM OPT LLC/CAP	885,000.00	1,187,008.98
	CHENIERE CORP CHRISTI HD	790,000.00	909,573.02
	CHENIERE ENERGY INC	54,000.00	55,417.50
	CHENIERE ENERGY PARTNERS LP	124,000.00	126,976.00
	CHURCHILL DOWNS INC	197,000.00	197,985.00
	CIFC FUNDING LTD	1,505,000.00	1,494,633.56
	CIGNA CORP	670,000.00	797,003.62
	CIMPRESS PLC	887,000.00	842,650.00
	CIT GROUP HOME EQUITY LOAN TRU	2,411.63	2,512.27
	CITIGROUP INC	426,000.00	534,621.57
	CITIGROUP INC	665,000.00	733,561.50
	CLEARWATER PAPER CORP	24,000.00	24,060.00
	CLEARWAY ENERGY OP LLC	48,000.00	49,560.00
	CNOOC FINANCE 2014 ULC	350,000.00	386,027.41
	CODELCO INC	200,000.00	225,376.80
	COINSTAR FUNDING LLC	2,902,500.00	2,753,886.49
	COMCAST CORP	507,000.00	615,987.42
	COMCAST CORP	648,000.00	780,852.31
	COMM MORTGAGE TRUST	1,492,654.78	1,505,549.82
	COMMERCIAL METALS CO	210,000.00	218,400.00
	COMMONSPIRIT HEALTH	380,000.00	409,804.57
	COMMONSPIRIT HEALTH	407,000.00	433,029.86
	COMMSCOPE INC	57,000.00	58,567.50
	COMMSCOPE INC	363,000.00	373,007.91
	CONNECT FINCO SARL/CONNE	405,000.00	406,275.75
	CONTINENTAL RESOURCES INC/OK	77,000.00	57,994.09
	COOKE OMEGA/ALPHA VESSEL	670,000.00	691,775.00
	CORECIVIC INC	495,000.00	486,820.13
	CORESTATES CAPTL III	1,343,000.00	1,221,640.29
	COSTA RICA GOVERNMENT	200,000.00	187,100.00
	COSTA RICA GOVERNMENT	200,000.00	164,800.00
	COUNTRYWIDE ALTERNATIVE LOAN T	15,308.70	15,287.74
	COX COMMUNICATIONS INC	631,000.00	701,804.74
	CREDIT ACCEPTANCE CORP	425,000.00	438,812.50
	CREDIT SUISSE FIRST BOSTON MOR	5,839.43	6,002.73
	CREDIT SUISSE MORTGAGE TRUST	1,206,645.57	1,211,611.64
	CREDIT SUISSE MORTGAGE TRUST	1,192,797.21	1,195,764.89
	CREDIT SUISSE MORTGAGE TRUST	1,813,566.90	1,815,286.52
	CREDIT SUISSE MORTGAGE TRUST	1,793,787.10	1,785,268.23
	CREDIT SUISSE MORTGAGE TRUST	1,808,023.16	1,738,453.32
	CREDIT SUISSE MORTGAGE TRUST	1,070,521.81	1,174,199.17
	CRH AMERICA FINANCE INC	1,073,000.00	1,243,838.39
	CROWN CASTLE INTERNATIONAL CORP	966,000.00	1,080,930.05
	CSC HOLDINGS LLC	662,000.00	703,375.00
	CSC HOLDINGS LLC	301,000.00	303,257.50
	CSC HOLDINGS LLC	203,000.00	196,554.75

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	CVR PARTNERS/CVR NITROGE	270,000.00	249,750.00
	CVS HEALTH CORP	477,000.00	602,684.29
	CVS HEALTH CORP	1,016,000.00	1,189,199.09
	DANA INC	70,000.00	72,319.10
	DAVITA INC	167,000.00	171,058.10
	DAVITA INC	177,000.00	170,548.35
	DBUBS MORTGAGE TRUST	580,000.00	615,507.48
	DELEK LOG PART/FINANCE	279,000.00	253,192.50
	DELTA AIR LINES INC	83,000.00	70,783.41
	DELTA AIR LINES/SKYMILES	92,000.00	95,521.68
	DEUTSCHE TELEKOM INT FIN	338,000.00	525,160.96
	DH EUROPE FINANCE	1,019,000.00	1,139,808.02
	DIAMOND SPORTS GR/DIAMON	274,000.00	193,855.00
	DISH DBS CORP	336,000.00	344,400.00
	DIVERSIFIED HEALTHCARE TRUST	162,000.00	180,189.36
	DOMINICAN REPUBLIC	200,000.00	211,600.00
	DOMINICAN REPUBLIC	100,000.00	105,300.00
	DOMINICAN REPUBLIC	150,000.00	160,950.00
	DOMINICAN REPUBLIC	200,000.00	198,900.00
	DOMINOS PIZZA MASTER ISSUER LL	493,057.50	494,063.34
	DPL INC	119,000.00	127,032.50
	DREYFUS GOVERNMENT CASH MANAGE	14,459,316.75	14,459,316.75
	DTE ENERGY CO	1,090,000.00	1,178,335.30
	DUKE ENERGY PROGRESS LLC	712,000.00	887,605.05
	EAGLE MATERIALS INC	1,053,000.00	1,092,422.57
	ECOLAB INC	732,000.00	933,697.00
	ECOPETROL SA	400,000.00	479,000.00
	EDISON INTERNATIONAL	707,000.00	725,378.79
	ELECTRICITE DE FRANCE SA	922,000.00	1,095,830.68
	EMBRAER NETHERLANDS FINA	369,000.00	354,240.00
	EMBRAER NETHERLANDS FINA	363,000.00	344,668.50
	ENCOMPASS HEALTH CORP	117,000.00	117,585.00
	ENCOMPASS HEALTH CORP	69,000.00	69,000.00
	ENDEAVOR ENERGY RESOURCE	23,000.00	23,632.50
	ENERGY TRANSFER OPERATNG	890,000.00	943,061.76
	EQUINIX INC	824,000.00	888,708.56
	ESKOM HOLDINGS SOC LTD	200,000.00	182,144.00
	EW SCRIPPS CO/THE	125,000.00	122,187.50
	FANNIE MAE	520,278.88	9,392.23
	FANNIE MAE	52,448.28	55,853.35
	FANNIE MAE	656,858.61	706,470.16
	FANNIE MAE	38,056.31	42,197.55
	FANNIE MAE	10,136.67	10,249.14
	FANNIE MAE	6,940.60	6,967.69
	FANNIE MAE	12,130.47	14,040.02
	FANNIE MAE	204,373.43	235,463.91
	FANNIE MAE	77,725.37	82,436.41

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	FANNIE MAE	406,706.34	463,849.23
	FANNIE MAE	451,645.70	501,948.38
	FANNIE MAE	89,087.86	102,637.11
	FANNIE MAE	2,855,069.53	3,147,633.24
	FANNIE MAE	540,502.67	611,710.03
	FANNIE MAE	44,847.60	48,661.05
	FANNIE MAE	25,027.23	25,466.16
	FANNIE MAE	28,170.90	31,506.79
	FANNIE MAE	15,332.58	17,148.20
	FANNIE MAE	24,684.44	27,941.29
	FANNIE MAE	175,090.16	205,254.26
	FANNIE MAE	127,561.30	150,614.65
	FANNIE MAE	61,392.76	65,809.92
	FANNIE MAE	45,323.11	50,527.34
	FANNIE MAE	58,853.74	65,715.65
	FANNIE MAE	90,385.22	106,806.34
	FANNIE MAE	699,218.42	804,184.61
	FANNIE MAE	26,623.81	31,281.01
	FANNIE MAE	65,929.62	77,784.21
	FANNIE MAE	5,877.23	6,692.54
	FANNIE MAE	107,284.15	119,017.28
	FANNIE MAE	436,592.14	510,121.45
	FANNIE MAE	681,333.40	757,849.40
	FANNIE MAE	171,425.54	192,586.84
	FANNIE MAE	269,345.90	302,486.76
	FANNIE MAE	66,626.74	74,033.93
	FANNIE MAE	139,645.74	148,185.25
	FANNIE MAE	1,395,095.38	1,443,215.90
	FANNIE MAE	47,997.99	51,030.60
	FANNIE MAE	75,640.90	86,932.50
	FANNIE MAE	114,797.71	125,921.31
	FANNIE MAE	446,102.20	509,211.98
	FANNIE MAE	55,592.00	64,048.22
	FANNIEMAE WHOLE LOAN	12,770.87	13,639.70
	FANNIEMAE WHOLE LOAN	76,223.88	75,794.19
	FEDEX CORP	893,000.00	1,142,918.84
	FHLMC STRUCTURED PASS THROUGH	148,544.65	180,789.76
	FIN DEPT GOVT SHARJAH	200,000.00	204,564.00
	FIRST FRANKLIN MTG LOAN ASSET	48,472.83	49,206.28
	FIRSTCASH INC	152,000.00	154,850.00
	FISERV INC	1,020,000.00	1,162,713.66
	FMG RESOURCES AUG 2006	181,000.00	185,298.75
	FORD MOTOR CO	151,000.00	173,123.01
	FORD MOTOR CREDIT CO LLC	362,000.00	355,158.20
	FORD MOTOR CREDIT CO LLC	200,000.00	206,250.00
	FORD MOTOR CREDIT CO LLC	262,000.00	254,795.00
	FORD MOTOR CREDIT CO LLC	407,000.00	402,356.13

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	FORD MOTOR CREDIT CO LLC	230,000.00	229,454.90
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	297,000.00	292,545.00
	FREDDIE MAC	16,845.93	19,408.44
	FREDDIE MAC	16,436.21	19,064.52
	FREDDIE MAC	32,554.72	35,669.68
	FREDDIE MAC	4,601.68	5,241.84
	FREDDIE MAC	14,509.71	16,687.41
	FREDDIE MAC	2,531,155.30	2,846,679.12
	FREDDIE MAC	240,560.47	277,265.54
	FREDDIE MAC	40,424.72	43,827.22
	FREDDIE MAC	95,284.51	100,945.37
	FREDDIE MAC	133,389.72	141,530.50
	FREDDIE MAC	2,637,676.32	2,915,577.81
	FREDDIE MAC	91,539.88	103,049.10
	FREDDIE MAC	489,450.54	560,824.77
	FREDDIE MAC	11,516.77	13,247.39
	FREDDIE MAC	52,969.56	59,208.85
	FREDDIE MAC	9,097.66	10,446.90
	FREDDIE MAC	15,227.94	17,480.43
	FREDDIE MAC	9,638.35	11,082.14
	FREDDIE MAC	1,258,611.94	1,324,350.45
	FREDDIE MAC	1,016,055.78	1,145,709.27
	FREDDIE MAC	3,780,966.60	4,455,686.90
	FREEPORT-MCMORAN INC	551,000.00	575,547.05
	FREMF MORTGAGE TRUST	1,189,000.00	1,233,665.26
	GCI LLC	120,000.00	121,200.00
	GE CAPITAL INTL FUNDING	468,000.00	494,001.48
	GENERAL MOTORS FINL CO	555,000.00	602,077.25
	GENERAL MOTORS FINL CO	456,000.00	531,930.61
	GENESIS ENERGY LP/FIN	290,000.00	263,175.00
	GENNEIA SA	200,000.00	154,020.00
	GEO GROUP INC/THE	231,000.00	223,649.58
	GLOBAL PART/GLP FINANCE	43,000.00	43,430.00
	GLOBAL PAYMENTS INC	960,000.00	1,018,814.74
	GLP CAPITAL LP / FIN II	260,000.00	288,158.00
	GMRF MORTGAGE ACQUISITION CO.	270,461.43	279,043.87
	GOEASY LTD	232,000.00	234,900.00
	GOLDMAN SACHS GROUP INC/THE	525,000.00	588,487.59
	GOODYEAR TIRE & RUBBER CO/THE	261,000.00	261,000.00
	GOVERNMENT NATIONAL MORTGAGE A	1,193,784.87	1,363,253.23
	GOVERNMENT NATIONAL MORTGAGE A	1,575,362.70	1,754,063.65
	GOVERNMENT NATIONAL MORTGAGE A	7,622,308.08	224,749.09
	GOVERNMENT NATIONAL MORTGAGE A	3,233,822.02	240,447.28
	GOVERNMENT NATIONAL MORTGAGE A	15,585,223.95	897,883.45
	GOVERNMENT OF JAMAICA	150,000.00	194,325.00
	GROUP 1 AUTOMOTIVE INC	109,000.00	107,092.50

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	GRUBHUB HOLDINGS INC	443,000.00	459,612.50
	GRUPO BIMBO SAB DE CV	873,000.00	913,280.22
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,869,124.78
	GS MORTGAGE SECURITIES TRUST	595,000.00	603,311.02
	GS MORTGAGE-BACKED SECURITIES	1,109,292.95	1,137,589.90
	HCA INC	461,000.00	504,795.00
	HCA INC	156,000.00	158,945.28
	HEALTHCARE REALTY TRUST INC	1,106,000.00	1,121,053.09
	HERBALIFE/HLF FINANCING	70,000.00	75,162.50
	HERTZ VEHICLE FINANCING LLC	1,258,922.20	1,260,751.04
	HERTZ VEHICLE FINANCING LLC	781,910.73	783,184.15
	HEWLETT PACKARD ENTERPRISE CO	1,050,000.00	1,187,340.00
	HILTON GRAND VACATIONS TRUST	1,138,733.39	1,177,075.45
	HLF FIN SARL LLC/HERBALI	378,000.00	388,395.00
	HOME DEPOT INC/THE	557,000.00	842,246.01
	HORIZON THERAPEUTICS USA	447,000.00	474,378.75
	HOWMET AEROSPACE INC	54,000.00	59,535.00
	HSBC HOLDINGS PLC	719,000.00	795,708.37
	HUDBAY MINERALS INC	241,000.00	245,217.50
	HUDBAY MINERALS INC	21,000.00	20,790.00
	HUDSON YARDS	3,000,000.00	3,221,823.60
	HUNTINGTON BANCSHARES INC/OH	795,000.00	832,703.97
	HYUNDAI CAPITAL AMERICA	1,068,000.00	1,099,826.19
	IMPERIAL BRANDS FIN PLC	1,018,000.00	1,126,580.93
	INDONESIA ASAHAN ALUMINI	200,000.00	231,210.67
	INDONESIA ASAHAN ALUMINI	200,000.00	256,871.39
	INDUSTRIAS PENOLES SAB DE CV	300,000.00	348,990.00
	IRON MOUNTAIN INC	247,000.00	257,497.50
	ISLAMIC REP OF PAKISTAN	300,000.00	298,056.00
	IVORY COAST	200,000.00	199,654.00
	J2 CLOUD LLC/CLOUD INC	127,000.00	132,080.00
	JACK IN THE BOX FUNDING LLC	1,637,625.00	1,678,745.76
	JB POINDEXTER & CO INC	426,000.00	451,721.88
	JBS USA LLC/JBS USA FINA	239,000.00	259,893.38
	JBS USA/FOOD/FINANCE	546,000.00	594,304.62
	JERSEY MIKE'S FUNDING	970,000.00	1,031,575.60
	JIMMY JOHN'S FUNDING LLC	1,663,550.00	1,684,544.00
	JOHN DEERE CAPITAL CORP	1,170,000.00	1,272,273.33
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	555,567.36
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,151,375.04
	JP MORGAN MORTGAGE TRUST	36,115.61	36,655.46
	JP MORGAN MORTGAGE TRUST	97,803.29	101,858.87
	JP MORGAN MORTGAGE TRUST	27,581.16	23,371.71
	JP MORGAN MORTGAGE TRUST	1,744,949.67	1,773,564.75
	JPMORGAN CHASE & CO	961,000.00	1,080,944.33
	JPMORGAN CHASE & CO	1,250,000.00	1,341,130.36
	KABBAGE FUNDING LLC	84,334.74	83,615.20

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	KAZMUNAYGAS NATIONAL CO	500,000.00	556,400.00
	KAZMUNAYGAS NATIONAL CO	400,000.00	473,888.00
	KRAFT HEINZ FOODS CO	224,000.00	237,263.17
	KROGER CO/THE	717,000.00	917,798.40
	LAMAR MEDIA CORP	117,000.00	121,680.00
	LEBANESE REPUBLIC	200,000.00	30,688.00
	LENNAR CORP	259,000.00	282,668.07
	LENNAR CORP	396,000.00	399,465.00
	LEVEL 3 FINANCING INC	69,000.00	70,897.50
	LEVEL 3 FINANCING INC	237,000.00	234,037.50
	LIFE STORAGE LP	566,000.00	564,555.49
	LIFEPOINT HEALTH INC	53,000.00	55,782.50
	LITHIA MOTORS INC	69,000.00	69,000.00
	LLOYDS BANKING GROUP PLC	923,000.00	1,011,222.51
	LOGAN MERGER SUB INC	46,000.00	46,531.30
	LOWE'S COS INC	1,100,000.00	1,364,613.32
	MADISON AVENUE TRUST	550,000.00	570,090.90
	MADISON PARK FUNDING LTD	1,850,000.00	1,811,351.65
	MADISON PARK FUNDING LTD	1,505,000.00	1,504,992.48
	MARRIOTT INTERNATIONAL INC/MD	117,000.00	125,300.83
	MARS INC	920,000.00	1,083,624.58
	MASTERCARD INC	732,000.00	834,403.38
	MASTR ALTERNATIVE LOANS TRUST	18,823.78	20,204.84
	MATTEL INC	261,000.00	275,355.00
	MDC PARTNERS INC	65,000.00	59,312.50
	MEDNAX INC	366,000.00	370,575.00
	MEG ENERGY CORP	63,000.00	61,797.96
	MEREDITH CORP	192,000.00	197,760.00
	MERITOR INC	51,000.00	52,020.00
	MERITOR INC	125,000.00	130,625.00
	MERRILL LYNCH MORTGAGE INVESTO	231,700.37	231,413.18
	METINVEST BV	200,000.00	190,790.00
	MGIC INVESTMENT CORP	159,000.00	163,996.58
	MGM GROWTH/MGM FINANCE	496,000.00	525,898.88
	MICHAELS STORES INC	133,000.00	131,836.25
	MICROCHIP TECHNOLOGY INC	122,000.00	126,582.17
	MICRON TECHNOLOGY INC	544,000.00	654,243.73
	MICROSOFT CORP	462,000.00	569,971.79
	MID-AMERICA APARTMENTS	453,000.00	492,556.47
	MID-STATE TRUST	953,226.56	1,067,937.08
	MINERALS TECHNOLOGIES INC	53,000.00	54,843.87
	MONGOLIA INTL BOND	200,000.00	205,253.61
	MONTAGE RESOURCES CORP	371,000.00	377,028.75
	MOOG INC	292,000.00	298,584.60
	MORGAN STANLEY	955,000.00	1,082,561.37
	MORGAN STANLEY BAML TRUST	575,000.00	599,427.84
	MPT OPER PARTNERSP/FINL	338,000.00	348,140.00

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	MURPHY OIL CORP	299,000.00	234,715.00
	MYLAN INC	900,000.00	1,048,415.90
	NAVIENT CORP	55,000.00	54,690.90
	NAVIENT CORP	302,000.00	311,815.00
	NAVIENT CORP	301,000.00	302,912.86
	NCR CORP	23,000.00	25,420.75
	NETFLIX INC	489,000.00	546,457.50
	NETFLIX INC	50,000.00	58,932.50
	NEW ENTERPRISE STONE & LIME CO INC	166,000.00	170,980.00
	NEW YORK LIFE GLOBAL FDG	982,000.00	1,099,104.82
	NEXSTAR BROADCASTING INC	125,000.00	127,318.75
	NGPL PIPECO LLC	947,000.00	1,205,439.39
	NORFOLK SOUTHERN CORP	797,000.00	1,046,693.84
	NORTHWESTERN MUTUAL LIFE INSURANCE CO/THE	629,000.00	710,659.19
	NOVELIS CORP	253,000.00	259,957.50
	NTC CAPITAL I	912,000.00	852,081.92
	NUFARM AUSTRALIA/AMERICA	272,000.00	277,467.20
	NUSTAR LOGISTICS LP	664,000.00	655,822.84
	NXP BV/NXP FUNDING LLC	852,000.00	1,007,271.91
	OCCIDENTAL PETROLEUM CORP	23,000.00	15,527.30
	OCCIDENTAL PETROLEUM CORP	242,000.00	166,375.00
	OCCIDENTAL PETROLEUM CORP	187,000.00	188,441.77
	OCCIDENTAL PETROLEUM CORP	355,000.00	327,487.50
	OHA LOAN FUNDING LTD	1,375,000.00	1,372,067.13
	OMAN GOV INTERNTL BOND	200,000.00	183,787.20
	OMAN GOV INTERNTL BOND	250,000.00	245,000.00
	ONCOR ELECTRIC DELIVERY	656,000.00	796,732.33
	ONEMAIN FINANCE CORP	184,000.00	203,780.00
	ONEOK INC	176,000.00	204,578.30
	OPEN TEXT CORP	204,000.00	206,358.24
	ORANGE LAKE TIMESHARE TRUST	135,288.27	136,764.62
	OTIS WORLDWIDE CORP	594,000.00	635,913.33
	OWENS-BROCKWAY	176,000.00	190,630.00
	PACIFIC GAS & ELECTRIC	1,528,000.00	1,377,676.84
	PACIFICORP	853,000.00	1,170,433.95
	PATTERN ENERGY OP LP/PAT	130,000.00	134,875.00
	PDC ENERGY INC	494,000.00	458,703.70
	PENNYMAC FINANCIAL SERVICES INC	118,000.00	119,475.00
	PERFORMANCE FOOD GROUP I	335,000.00	335,000.00
	PERFORMANCE FOOD GROUP I	61,000.00	64,965.00
	PERUSAHAAN LISTRIK NEGAR	200,000.00	219,500.00
	PERUSAHAAN PENERBIT SBSN	300,000.00	335,088.00
	PETROBRAS GLOBAL FINANCE	200,000.00	213,000.00
	PETROBRAS GLOBAL FINANCE	350,000.00	414,522.50
	PETROLEOS DEL PERU SA	200,000.00	216,600.00
	PETROLEOS DEL PERU SA	200,000.00	230,000.00

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	PETROLEOS MEXICANOS	100,000.00	101,000.00
	PETROLEOS MEXICANOS	204,000.00	182,070.00
	PETROLEOS MEXICANOS	181,000.00	151,497.00
	PG&E CORP	253,000.00	245,410.00
	PG&E CORP	47,000.00	45,472.50
	PHOTO HOLDINGS MERGER SU	611,000.00	559,065.00
	PILGRIM'S PRIDE CORP	523,000.00	532,806.25
	PLASTIPAK HOLDINGS INC	198,000.00	198,000.00
	PNC CAPITAL TRUST C	1,394,000.00	1,276,066.07
	POST HOLDINGS INC	58,000.00	59,450.00
	POST HOLDINGS INC	67,000.00	68,926.25
	PRIME SECSRVC BRW/FINANC	327,000.00	349,687.26
	PRIME SECSRVC BRW/FINANC	83,000.00	79,617.34
	PROVINCE OF SANTA FE	300,000.00	236,250.00
	PT PERTAMINA (PERSERO)	200,000.00	259,082.47
	QUAD/GRAPHICS INC	358,000.00	315,040.00
	QUICKEN LOANS INC	125,000.00	131,707.50
	QUICKEN LOANS LLC/QUICKN	143,000.00	141,212.50
	QVC INC	290,000.00	297,888.00
	QVC INC	178,000.00	181,560.00
	RANGE RESOURCES CORP	95,000.00	97,612.50
	RATTLER MIDSTREAM LP	47,000.00	47,352.50
	REALTY INCOME CORP	782,000.00	865,397.76
	REPUBLIC OF ANGOLA	275,000.00	218,487.50
	REPUBLIC OF ANGOLA	200,000.00	157,894.40
	REPUBLIC OF ANGOLA	200,000.00	155,944.00
	REPUBLIC OF ARGENTINA	242,500.00	91,180.00
	REPUBLIC OF ARGENTINA	12,043.33	5,491.76
	REPUBLIC OF AZERBAIJAN	500,000.00	523,720.00
	REPUBLIC OF BELARUS	200,000.00	193,524.00
	REPUBLIC OF COLOMBIA	250,000.00	320,625.00
	REPUBLIC OF COLOMBIA	521,000.00	606,965.00
	REPUBLIC OF ECUADOR	85,050.00	57,409.60
	REPUBLIC OF ECUADOR	222,885.00	123,146.19
	REPUBLIC OF ECUADOR	102,150.00	50,947.31
	REPUBLIC OF ECUADOR	26,958.00	12,503.12
	REPUBLIC OF EL SALVADOR	100,000.00	87,200.00
	REPUBLIC OF EL SALVADOR	200,000.00	171,700.00
	REPUBLIC OF GHANA	200,000.00	172,692.80
	REPUBLIC OF GUATEMALA	200,000.00	238,500.00
	REPUBLIC OF KENYA	200,000.00	196,774.00
	REPUBLIC OF NIGERIA	200,000.00	201,200.00
	REPUBLIC OF NIGERIA	400,000.00	381,128.00
	REPUBLIC OF PANAMA	200,000.00	250,500.00
	REPUBLIC OF PARAGUAY	200,000.00	211,502.00
	REPUBLIC OF PARAGUAY	200,000.00	242,500.00
	REPUBLIC OF SOUTH AFRICA	300,000.00	295,668.00

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	REPUBLIC OF SOUTH AFRICA	200,000.00	169,336.00
	REPUBLIC OF SRI LANKA	375,000.00	260,625.00
	REPUBLIC OF SRI LANKA	200,000.00	135,000.00
	REPUBLIC OF TURKEY	350,000.00	260,306.20
	REPUBLIC OF TURKEY	400,000.00	316,280.00
	REPUBLICA ORIENT URUGUAY	200,000.00	237,752.00
	RESIDENTIAL ASSET SECURITIZATI	161,959.92	115,350.03
	REYNOLDS AMERICAN INC	740,000.00	832,750.39
	REYNOLDS GRP ISS/REYNOLD	95,000.00	95,712.50
	ROCKPOINT GAS STORAGE CA	156,000.00	144,690.00
	ROPER TECHNOLOGIES INC	995,000.00	1,095,225.72
	ROYAL CARIBBEAN CRUISES LTD	127,000.00	147,327.09
	SABRA HEALTH CARE LP	691,000.00	747,200.25
	SAUDI ARABIAN OIL CO	200,000.00	229,897.19
	SBA COMMUNICATIONS CORP	70,000.00	71,050.00
	SELECT MEDICAL CORP	387,000.00	402,480.00
	SEQUOIA MORTGAGE TRUST	216,095.96	220,027.83
	SEQUOIA MORTGAGE TRUST	253,372.51	256,449.54
	SEQUOIA MORTGAGE TRUST	409,627.52	418,420.42
	SEQUOIA MORTGAGE TRUST	431,746.71	436,723.37
	SEQUOIA MORTGAGE TRUST	890,354.01	916,853.62
	SEQUOIA MORTGAGE TRUST	2,164,284.98	2,231,751.59
	SEQUOIA MORTGAGE TRUST	1,795,321.24	1,810,372.85
	SEQUOIA MORTGAGE TRUST	1,087,000.00	1,112,616.02
	SHERWIN-WILLIAMS CO/THE	789,000.00	980,161.42
	SINCLAIR TELEVISION GROU	84,000.00	83,580.00
	SINCLAIR TELEVISION GROU	49,000.00	45,692.50
	SIRIUS XM RADIO INC	274,000.00	293,865.00
	SOUTHWESTERN ENERGY CO	53,000.00	52,078.33
	SS&C TECHNOLOGIES INC	370,000.00	393,206.40
	STANDARD INDUSTRIES INC	48,000.00	49,920.00
	STANDARD INDUSTRIES INC	166,000.00	163,841.17
	STAPLES INC	645,000.00	596,083.20
	STARBUCKS CORP	653,000.00	670,094.75
	STATE OF ISRAEL	200,000.00	274,000.00
	STORE CAPITAL CORP	350,000.00	375,058.44
	STORE CAPITAL CORP	710,000.00	761,334.37
	SUMMIT MATERIALS LLC/FIN	56,000.00	58,310.00
	SUNOCO LP/FINANCE CORP	169,000.00	173,647.50
	SUPERIOR PLUS/GEN PRTNR	256,000.00	273,280.00
	SUZANO AUSTRIA GMBH	200,000.00	200,490.00
	SYSCO CORP	696,000.00	882,130.47
	T-MOBILE USA INC	78,000.00	80,371.20
	T-MOBILE USA INC	1,144,000.00	1,298,005.28
	TAL ADVANTAGE VII LLC	1,300,000.00	1,302,322.97
	TALEN ENERGY SUPPLY LLC	455,000.00	455,000.00
	TALLGRASS NRG PRTNR/FIN	378,000.00	355,320.00

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	TAYLOR MORR COMM/HLDGS	394,000.00	419,610.00
	TAYLOR MORRISON COMM	153,000.00	168,300.00
	TEGNA INC	432,000.00	426,600.00
	TELECOM ITALIA CAPITAL	187,000.00	222,530.00
	TELECOM ITALIA CAPITAL	330,000.00	382,800.00
	TELEFLEX INC	182,000.00	187,915.00
	TELEFLEX INC	53,000.00	54,855.00
	TENET HEALTHCARE CORP	290,000.00	292,697.00
	TENET HEALTHCARE CORP	166,000.00	178,450.00
	TERRAFORM POWER OPERATIN	403,000.00	426,172.50
	THREE GORGES FIN I KY	200,000.00	200,635.19
	TORONTO-DOMINION BANK	1,164,000.00	1,182,899.13
	TOWD POINT MORTGAGE TRUST	1,475,000.00	1,537,553.57
	TOWD POINT MORTGAGE TRUST	700,000.00	726,121.62
	TOWD POINT MORTGAGE TRUST	650,000.00	704,220.08
	TOWD POINT MORTGAGE TRUST	2,284,148.07	2,474,483.62
	TOYOTA MOTOR CREDIT CORP	1,225,000.00	1,227,642.19
	TRANSDIGM INC	315,000.00	328,952.93
	TRANSDIGM INC	37,000.00	40,237.50
	TRANSNET SOC LTD	375,000.00	371,028.75
	TRI POINTE GROUP INC	55,000.00	60,225.00
	TRIVIUM PACKAGING FIN	321,000.00	332,387.48
	TRUIST BANK	1,991,000.00	1,869,836.40
	UKRAINE GOVERNMENT	375,000.00	383,932.50
	UKRAINE GOVERNMENT	400,000.00	375,080.00
	UKRAINE GOVERNMENT	200,000.00	198,750.00
	UNITED MEXICAN STATES	200,000.00	222,502.00
	UNITED MEXICAN STATES	490,000.00	518,175.00
	UNITED MEXICAN STATES	200,000.00	225,700.00
	UNITED RENTALS NORTH AM	435,000.00	458,381.25
	UNITED RENTALS NORTH AM	141,000.00	145,230.00
	UNITEDHEALTH GROUP INC	1,048,000.00	1,203,963.32
	US CONCRETE INC	80,000.00	80,200.00
	US FOODS INC	204,000.00	215,985.00
	US TREASURY N/B	5,015,000.00	5,981,366.98
	US TREASURY N/B	1,286,000.00	1,222,503.75
	US TREASURY N/B	12,475,000.00	12,243,042.97
	US TREASURY N/B	3,660,000.00	3,674,743.21
	US TREASURY N/B	3,930,000.00	4,134,789.86
	US TREASURY N/B	3,900,000.00	4,106,578.13
	US TREASURY N/B	4,230,000.00	4,245,366.79
	US TREASURY N/B	3,000,000.00	2,991,093.75
	US TREASURY N/B	3,600,000.00	3,598,734.38
	US TREASURY N/B	6,965,000.00	6,964,727.95
	VAIL RESORTS INC	46,000.00	48,817.50
	VERIZON COMMUNICATIONS INC	617,000.00	888,087.43
	VIACOMCBS INC	731,000.00	857,724.06

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	VIRGIN MEDIA SECURED FIN	228,000.00	244,746.60
	VIRGINIA ELEC & POWER CO	709,000.00	820,211.69
	VISA INC	624,000.00	808,040.50
	VOYA CLO 2017-4 LTD.	600,000.00	593,505.00
	VOYA CLO LTD	1,505,000.00	1,489,497.00
	VULCAN MATERIALS CO	280,000.00	318,958.39
	WALMART INC	909,000.00	987,656.65
	WASHINGTON MUTUAL MORTGAGE PAS	65,965.51	67,603.98
	WEC ENERGY GROUP INC	1,899,000.00	1,541,156.24
	WELLS FARGO COMMERCIAL MORTGAG	860,831.00	854,254.77
	WENDYS FUNDING LLC	3,233,562.50	3,342,210.20
	WESCO DISTRIBUTION INC	172,000.00	188,456.10
	WESTERN DIGITAL CORP	139,000.00	150,555.07
	WESTLAKE AUTOMOBILE RECEIVABLE	38,626.64	38,670.52
	WHITEBOX CLO I LTD	1,475,000.00	1,475,796.50
	WMG ACQUISITION CORP	83,000.00	80,696.75
	WR GRACE & CO-CONN	35,000.00	36,144.50
	WYNDHAM HOTELS & RESORTS INC	163,000.00	165,852.50
	WYNDHAM HOTELS & RESORTS INC	53,000.00	51,410.00
	XEROX HOLDINGS CORP	251,000.00	248,055.77
	XPO LOGISTICS INC	320,000.00	338,944.00
	XPO LOGISTICS INC	122,000.00	130,371.03
	XYLEM INC/NY	868,000.00	904,418.07
	YPF SOCIEDAD ANONIMA	350,000.00	233,625.00
	ZAYO GROUP HOLDINGS INC	608,000.00	598,408.80
TOTAL TS Active Bond		367,420,624.89	359,561,631.65