

## TS Active Bond

Effective Date : 12/31/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Active Bond</b>			
	1011778 BC / NEW RED FIN	254,000.00	257,411.22
	1011778 BC / NEW RED FIN	141,000.00	140,823.75
	ABBVIE INC	800,000.00	1,017,752.04
	ABBVIE INC	569,000.00	634,536.53
	ABC SUPPLY CO INC	43,000.00	44,558.75
	ABC SUPPLY CO INC	433,000.00	448,155.00
	ABU DHABI GOVT INT'L	200,000.00	243,800.00
	ACADIA HEALTHCARE CO INC	127,000.00	135,572.50
	ADAMS OUTDOOR ADVERTISING LP	2,154,526.21	2,271,845.55
	ADAPTHEALTH LLC	162,000.00	166,455.00
	ADIANT US LLC	281,000.00	305,647.92
	ADJUSTABLE RATE MORTGAGE TRUST	2,049.42	2,080.80
	AGATE BAY MORTGAGE LOAN TRUST	1,879,263.01	1,958,386.37
	AGATE BAY MORTGAGE LOAN TRUST	2,928,721.58	3,040,059.27
	AGL CLO 6 LTD	1,475,000.00	1,481,461.98
	AIMCO	1,400,000.00	1,401,314.60
	AKER BP ASA	1,050,000.00	1,101,963.16
	ALBERTSONS COS/SAFEWAY	353,000.00	375,503.75
	ALBERTSONS COS/SAFEWAY	82,000.00	82,973.34
	ALCON FINANCE CORP	896,000.00	1,057,053.34
	ALLSTATE CORP/THE	1,250,000.00	1,247,640.38
	ALLY FINANCIAL INC	685,000.00	797,505.50
	ALPHABET INC	403,000.00	395,529.14
	ALTICE FRANCE SA	554,000.00	583,085.00
	AMERICAN FINANCIAL GROUP INC/OH	940,000.00	1,163,200.65
	AMERICAN HOMES 4 RENT	660,000.00	758,882.72
	AMERICAN WATER CAPITAL C	584,000.00	912,375.64
	AMN HEALTHCARE INC	81,000.00	84,853.17
	AMSTED INDUSTRIES INC	433,000.00	460,062.50
	ANGI GROUP LLC	122,000.00	124,135.00
	ANHEUSER-BUSCH CO/INBEV	1,173,000.00	1,525,170.49
	APACHE CORP	361,000.00	382,660.00
	APIDOS CLO	1,450,000.00	1,449,417.10
	APPLE INC	629,000.00	894,095.91
	ARAB REPUBLIC OF EGYPT	200,000.00	230,926.40
	ARAB REPUBLIC OF EGYPT	400,000.00	452,000.00
	ARAB REPUBLIC OF EGYPT	200,000.00	219,557.20
	ARAB REPUBLIC OF EGYPT	400,000.00	427,884.00
	ARCHES BUYER INC	307,000.00	310,898.90
	ARCONIC CORP	31,000.00	33,092.50
	ARES CAPITAL CORP	1,050,000.00	1,112,785.36
	ASHTED CAPITAL INC	1,267,000.00	1,338,268.75
	AT&T INC	604,000.00	732,914.93
	AUSTIN FAIRMONT HOTEL TRUST	2,500,000.00	2,402,848.25
	AVIS BUDGET CAR/FINANCE	328,000.00	329,640.00
	AVOLON HOLDINGS FNDG LTD	194,000.00	209,009.50

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	BANCO NACIONAL DE PANAMA	200,000.00	200,000.00
	BANK	500,000.00	583,578.50
	BANK OF AMERICA CORP	1,000,000.00	1,123,681.51
	BANK OF AMERICA CORP	754,000.00	858,397.75
	BANK OF MONTREAL	896,000.00	1,015,608.46
	BARCLAYS PLC	917,000.00	957,287.66
	BAT INTL FINANCE PLC	577,000.00	590,628.12
	BAUSCH HEALTH COS INC	236,000.00	256,355.00
	BAUSCH HEALTH COS INC	111,000.00	115,963.92
	BAUSCH HEALTH COS INC	300,000.00	309,198.00
	BEACON ROOFING SUPPLY INC	389,000.00	398,238.75
	BECTON DICKINSON AND CO	518,000.00	668,641.15
	BECTON DICKINSON AND CO	247,000.00	249,001.13
	BEMIS COMPANY INC	945,000.00	1,023,380.87
	BENEFIT STREET PARTNERS CLO LT	1,375,000.00	1,377,882.00
	BERKSHIRE HATHAWAY FIN	612,000.00	812,980.48
	BLACK KNIGHT INFOSERV LL	97,000.00	99,303.75
	BLUE RACER MID LLC/FINAN	202,000.00	215,130.00
	BOARDWALK PIPELINES LP	866,000.00	969,345.34
	BOEING CO/THE	187,000.00	196,900.06
	BOEING CO/THE	277,000.00	323,832.88
	BOEING CO/THE	298,000.00	410,687.22
	BOOZ ALLEN HAMILTON INC	180,000.00	185,400.00
	BOXER PARENT CO INC	86,000.00	93,348.49
	BRASKEM AMERICA FINANCE	667,000.00	768,717.50
	BRASKEM NETHERLANDS	200,000.00	210,540.00
	BRISTOL-MYERS SQUIBB CO	639,000.00	924,238.51
	BSPRT 2018-FL4 ISSUER LTD.	825,000.00	786,295.21
	BURLINGTN NORTH SANTA FE	776,000.00	1,150,597.28
	BWX TECHNOLOGIES INC	252,000.00	262,395.00
	CABLE ONE INC	47,000.00	48,821.25
	CABLEVISION LIGHTPATH	200,000.00	201,250.00
	CALPINE CORP	95,000.00	99,275.00
	CAMELOT FINANCE SA	316,000.00	329,825.00
	CANADIAN NATURAL RESOURCES LTD	615,000.00	825,850.28
	CARDTRONICS INC / USA	462,000.00	477,592.50
	CARNIVAL CORP	265,000.00	306,530.80
	CARNIVAL CORP	37,000.00	40,311.13
	CARRIAGE SERVICES INC	443,000.00	473,456.25
	CARRIER GLOBAL CORP	510,000.00	570,700.92
	CARS.COM INC	150,000.00	159,220.50
	CASCADES INC/USA INC	515,000.00	547,348.44
	CBS OUT AMER CAP LLC/COR	242,000.00	255,310.00
	CCO HLDGS LLC/CAP CORP	72,000.00	76,405.68
	CCO HLDGS LLC/CAP CORP	538,000.00	589,782.50
	CCO HLDGS LLC/CAP CORP	343,000.00	370,097.00
	CCO HLDGS LLC/CAP CORP	151,000.00	161,225.72

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	CCO HLDGS LLC/CAP CORP	113,000.00	119,086.18
	CDK GLOBAL INC	366,000.00	386,130.00
	CEMEX SAB DE CV	300,000.00	330,003.00
	CENOVUS ENERGY INC	718,000.00	812,838.61
	CENOVUS ENERGY INC	134,000.00	151,078.31
	CENTRAL GARDEN & PET CO	45,000.00	46,912.50
	CENTURYLINK INC	79,000.00	81,567.50
	CF HIPPOLYTA ISSUER LLC	1,002,097.78	1,020,751.93
	CHARTER COMM OPT LLC/CAP	885,000.00	1,251,796.69
	CHENIERE CORP CHRISTI HD	790,000.00	922,541.86
	CHENIERE ENERGY INC	237,000.00	248,850.00
	CHENIERE ENERGY PARTNERS LP	124,000.00	127,255.00
	CHOBANI LLC/FINANCE CORP	217,000.00	220,255.00
	CHURCHILL DOWNS INC	197,000.00	207,342.50
	CIFC FUNDING LTD	1,505,000.00	1,506,825.57
	CIGNA CORP	670,000.00	809,820.24
	CIMPRESS PLC	887,000.00	932,458.75
	CIT GROUP HOME EQUITY LOAN TRU	2,308.78	2,405.67
	CITIGROUP INC	426,000.00	569,143.85
	CITIGROUP INC	665,000.00	743,249.05
	CLEARWATER PAPER CORP	24,000.00	24,840.00
	CLEARWAY ENERGY OP LLC	48,000.00	51,480.00
	CNX RESOURCES CORP	24,000.00	24,587.64
	CODELCO INC	200,000.00	229,579.19
	COINSTAR FUNDING LLC	2,895,000.00	2,823,408.97
	COMCAST CORP	507,000.00	638,721.22
	COMCAST CORP	648,000.00	780,045.82
	COMM MORTGAGE TRUST	1,492,654.78	1,502,969.62
	COMMONSPIRIT HEALTH	380,000.00	410,650.50
	COMMONSPIRIT HEALTH	407,000.00	473,758.86
	COMMSCOPE INC	57,000.00	60,705.00
	COMMSCOPE INC	363,000.00	374,253.00
	CONNECT FINCO SARL/CONNE	405,000.00	436,266.00
	CONTINENTAL RESOURCES INC/OK	77,000.00	76,153.77
	CONTINENTAL RESOURCES INC/OK	75,000.00	83,248.50
	COOKE OMEGA/ALPHA VESSEL	670,000.00	688,425.00
	CORECIVIC INC	495,000.00	495,000.00
	CORESTATES CAPTL III	1,343,000.00	1,254,554.75
	COSTA RICA GOVERNMENT	200,000.00	167,502.00
	COUNTRYWIDE ALTERNATIVE LOAN T	15,049.82	14,988.51
	COX COMMUNICATIONS INC	631,000.00	709,012.88
	CREDIT ACCEPTANCE CORP	425,000.00	452,625.00
	CREDIT SUISSE FIRST BOSTON MOR	5,839.43	6,078.45
	CREDIT SUISSE MORTGAGE TRUST	1,041,685.35	1,050,660.41
	CREDIT SUISSE MORTGAGE TRUST	1,093,800.04	1,101,202.77
	CREDIT SUISSE MORTGAGE TRUST	1,672,336.33	1,692,788.84
	CREDIT SUISSE MORTGAGE TRUST	1,644,509.13	1,705,933.19

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	CREDIT SUISSE MORTGAGE TRUST	1,658,402.02	1,709,408.66
	CREDIT SUISSE MORTGAGE TRUST	1,009,322.14	1,088,684.03
	CRH AMERICA FINANCE INC	1,073,000.00	1,352,295.56
	CROWN CASTLE INTERNATIONAL CORP	966,000.00	1,090,599.86
	CSC HOLDINGS LLC	662,000.00	725,717.50
	CSC HOLDINGS LLC	301,000.00	314,168.75
	CSC HOLDINGS LLC	203,000.00	199,193.75
	CVR PARTNERS/CVR NITROGE	135,000.00	135,140.40
	CVS HEALTH CORP	477,000.00	642,214.37
	CVS HEALTH CORP	574,000.00	683,037.48
	DANA INC	70,000.00	75,371.10
	DAVITA INC	167,000.00	177,228.75
	DAVITA INC	177,000.00	179,718.72
	DBUBS MORTGAGE TRUST	580,000.00	623,745.98
	DELEK LOG PART/FINANCE	279,000.00	270,630.00
	DELTA AIR LINES INC	83,000.00	80,447.97
	DELTA AIR LINES/SKYMILES	92,000.00	100,419.14
	DEUTSCHE TELEKOM INT FIN	338,000.00	534,775.00
	DH EUROPE FINANCE	1,019,000.00	1,160,586.99
	DIAMOND SPORTS GR/DIAMON	274,000.00	222,625.00
	DIVERSIFIED HEALTHCARE TRUST	162,000.00	184,054.68
	DIVERSIFIED HEALTHCARE TRUST	37,000.00	38,002.33
	DIVERSIFIED HEALTHCARE TRUST	25,000.00	24,875.00
	DOMINICAN REPUBLIC	200,000.00	218,752.00
	DOMINICAN REPUBLIC	100,000.00	121,876.00
	DOMINICAN REPUBLIC	150,000.00	175,689.00
	DOMINICAN REPUBLIC	200,000.00	221,502.00
	DOMINOS PIZZA MASTER ISSUER LL	491,790.00	494,416.16
	DREYFUS GOVERNMENT CASH MANAGE	5,743,156.07	5,743,156.07
	DTE ENERGY CO	1,090,000.00	1,177,124.29
	DUKE ENERGY PROGRESS LLC	712,000.00	903,531.67
	EAGLE MATERIALS INC	931,000.00	967,108.84
	ECOLAB INC	732,000.00	934,025.35
	ECOPETROL SA	400,000.00	516,400.00
	EDISON INTERNATIONAL	707,000.00	788,332.52
	ELECTRICITE DE FRANCE SA	922,000.00	1,099,790.18
	EMBRAER NETHERLANDS FINA	369,000.00	391,143.69
	EMBRAER NETHERLANDS FINA	363,000.00	385,691.13
	ENCOMPASS HEALTH CORP	117,000.00	122,265.00
	ENCOMPASS HEALTH CORP	69,000.00	73,830.00
	ENDEAVOR ENERGY RESOURCE	23,000.00	24,610.00
	ENERGY TRANSFER OPERATNG	890,000.00	1,025,826.61
	EQUINIX INC	824,000.00	901,182.14
	ESKOM HOLDINGS SOC LTD	200,000.00	204,200.00
	EW SCRIPPS CO/THE	27,000.00	27,559.85
	FANNIE MAE	377,948.42	5,551.46
	FANNIE MAE	42,365.80	44,909.99

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	FANNIE MAE	619,567.43	663,393.15
	FANNIE MAE	35,255.19	39,335.91
	FANNIE MAE	9,570.83	9,674.66
	FANNIE MAE	6,651.10	6,675.77
	FANNIE MAE	11,835.95	13,661.70
	FANNIE MAE	202,630.82	235,625.91
	FANNIE MAE	70,409.44	74,910.61
	FANNIE MAE	389,309.12	440,152.26
	FANNIE MAE	419,423.78	463,515.10
	FANNIE MAE	80,571.76	93,682.47
	FANNIE MAE	2,497,382.37	2,730,171.35
	FANNIE MAE	491,357.57	550,792.82
	FANNIE MAE	42,103.35	45,870.35
	FANNIE MAE	23,861.13	24,249.24
	FANNIE MAE	14,879.43	16,670.49
	FANNIE MAE	21,582.15	24,389.82
	FANNIE MAE	171,713.44	200,327.36
	FANNIE MAE	120,710.42	144,948.19
	FANNIE MAE	60,236.94	64,533.88
	FANNIE MAE	42,690.33	47,932.93
	FANNIE MAE	58,118.01	65,330.74
	FANNIE MAE	88,835.82	106,767.21
	FANNIE MAE	692,397.23	803,788.91
	FANNIE MAE	2,014,893.30	2,110,884.47
	FANNIE MAE	2,046,354.53	2,170,675.52
	FANNIE MAE	25,022.66	29,561.32
	FANNIE MAE	62,311.05	73,878.27
	FANNIE MAE	5,821.75	6,628.25
	FANNIE MAE	106,273.44	118,786.82
	FANNIE MAE	411,934.90	483,686.45
	FANNIE MAE	675,364.61	750,576.35
	FANNIE MAE	159,488.29	179,078.11
	FANNIE MAE	248,020.62	278,484.91
	FANNIE MAE	59,931.31	66,229.80
	FANNIE MAE	125,026.82	132,961.31
	FANNIE MAE	1,366,730.83	1,421,300.74
	FANNIE MAE	41,267.22	43,838.32
	FANNIE MAE	58,265.51	66,436.11
	FANNIE MAE	95,245.14	103,833.14
	FANNIE MAE	397,121.09	449,796.84
	FANNIE MAE	53,919.44	62,698.36
	FANNIEMAE WHOLE LOAN	11,858.28	12,652.51
	FANNIEMAE WHOLE LOAN	70,775.84	70,384.94
	FEDEX CORP	893,000.00	1,204,386.55
	FHLMC STRUCTURED PASS THROUGH	139,736.05	169,536.12
	FIN DEPT GOVT SHARJAH	200,000.00	203,240.00
	FIRST FRANKLIN MTG LOAN ASSET	33,557.12	33,971.76

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	FIRSTCASH INC	152,000.00	156,750.00
	FIRSTENERGY TRANSMISSION	75,000.00	95,164.77
	FIRSTENERGY TRANSMISSION	158,000.00	184,517.31
	FISERV INC	1,020,000.00	1,164,693.57
	FMG RESOURCES AUG 2006	181,000.00	186,203.75
	FORD MOTOR CO	79,000.00	80,580.00
	FORD MOTOR CO	151,000.00	185,127.51
	FORD MOTOR CREDIT CO LLC	362,000.00	381,910.00
	FORD MOTOR CREDIT CO LLC	200,000.00	217,460.00
	FORD MOTOR CREDIT CO LLC	262,000.00	274,445.00
	FORD MOTOR CREDIT CO LLC	407,000.00	427,219.76
	FORD MOTOR CREDIT CO LLC	230,000.00	245,525.00
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	152,000.00	152,380.00
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	38,000.00	39,714.18
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	125,000.00	143,281.25
	FREDDIE MAC	16,537.42	18,991.48
	FREDDIE MAC	16,157.41	18,708.45
	FREDDIE MAC	32,196.19	35,660.90
	FREDDIE MAC	4,279.55	5,032.82
	FREDDIE MAC	13,597.34	15,807.99
	FREDDIE MAC	2,360,249.20	2,650,920.71
	FREDDIE MAC	222,827.06	259,190.88
	FREDDIE MAC	38,501.35	41,638.01
	FREDDIE MAC	84,664.29	89,873.57
	FREDDIE MAC	132,072.70	139,840.73
	FREDDIE MAC	2,379,875.20	2,623,903.99
	FREDDIE MAC	84,369.33	94,758.48
	FREDDIE MAC	446,436.84	505,827.17
	FREDDIE MAC	10,622.62	12,284.73
	FREDDIE MAC	52,265.92	58,815.50
	FREDDIE MAC	7,433.97	8,593.20
	FREDDIE MAC	15,017.02	17,470.84
	FREDDIE MAC	9,518.96	11,074.17
	FREDDIE MAC	1,223,782.57	1,293,327.12
	FREDDIE MAC	948,357.60	1,063,101.57
	FREDDIE MAC	3,649,868.60	4,275,188.18
	FREEPORT-MCMORAN INC	373,000.00	395,380.00
	FREMF MORTGAGE TRUST	1,189,000.00	1,230,898.81
	FRONTIER COMMUNICATIONS CORP	99,000.00	107,043.75
	FRONTIER COMMUNICATIONS CORP	233,000.00	242,902.50
	GALAXY PIPELINE ASSETS BIDCO LTD	350,000.00	363,066.22
	GCI LLC	120,000.00	127,986.00
	GE CAPITAL INTL FUNDING	468,000.00	558,579.54
	GENERAL MOTORS FINL CO	555,000.00	619,595.65
	GENERAL MOTORS FINL CO	456,000.00	565,024.60

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	GENESIS ENERGY LP/FIN	89,000.00	88,127.80
	GENNEIA SA	200,000.00	184,000.00
	GEO GROUP INC/THE	231,000.00	229,145.07
	GFL ENVIRONMENTAL INC	153,000.00	155,773.13
	GLOBAL PART/GLP FINANCE	43,000.00	46,547.50
	GLP CAPITAL LP / FIN II	260,000.00	298,394.20
	GMRF MORTGAGE ACQUISITION CO.	226,944.61	234,366.22
	GOEASY LTD	232,000.00	241,280.00
	GOLDMAN SACHS GROUP INC/THE	525,000.00	604,812.12
	GOVERNMENT NATIONAL MORTGAGE A	1,091,768.60	1,250,811.43
	GOVERNMENT NATIONAL MORTGAGE A	1,459,910.65	1,622,782.08
	GOVERNMENT NATIONAL MORTGAGE A	7,577,744.79	166,143.57
	GOVERNMENT NATIONAL MORTGAGE A	3,088,420.24	220,110.48
	GOVERNMENT NATIONAL MORTGAGE A	13,921,306.84	749,346.36
	GOVERNMENT OF JAMAICA	150,000.00	219,000.00
	GRAY TELEVISION INC	76,000.00	77,425.00
	GROUP 1 AUTOMOTIVE INC	109,000.00	112,355.02
	GRUBHUB HOLDINGS INC	443,000.00	464,596.25
	GRUPO BIMBO SAB DE CV	873,000.00	907,212.87
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,864,370.73
	GS MORTGAGE SECURITIES TRUST	595,000.00	603,825.87
	GS MORTGAGE-BACKED SECURITIES	945,186.13	970,832.81
	H&E EQUIPMENT SERVICES INC	219,000.00	221,343.30
	HCA INC	677,000.00	719,364.03
	HEALTHCARE REALTY TRUST INC	1,106,000.00	1,153,502.50
	HERBALIFE/HLF FINANCING	70,000.00	76,475.00
	HERTZ VEHICLE FINANCING LLC	698,903.86	700,374.35
	HERTZ VEHICLE FINANCING LLC	457,442.41	458,019.57
	HEWLETT PACKARD ENTERPRISE CO	1,050,000.00	1,191,854.75
	HILTON GRAND VACATIONS TRUST	1,044,806.00	1,093,493.44
	HLF FIN SARL LLC/HERBALI	378,000.00	401,033.43
	HOME DEPOT INC/THE	557,000.00	860,616.02
	HORIZON THERAPEUTICS USA	447,000.00	479,997.54
	HOWMET AEROSPACE INC	35,000.00	42,175.00
	HOWMET AEROSPACE INC	54,000.00	66,033.36
	HSBC HOLDINGS PLC	719,000.00	820,698.01
	HUDBAY MINERALS INC	241,000.00	250,338.75
	HUDBAY MINERALS INC	21,000.00	22,627.50
	HUDSON YARDS	3,000,000.00	3,261,249.90
	HUNTINGTON BANCSHARES INC/OH	1,146,000.00	1,229,023.77
	HYUNDAI CAPITAL AMERICA	1,068,000.00	1,122,177.60
	IMPERIAL BRANDS FIN PLC	1,018,000.00	1,146,491.96
	INDONESIA ASAHAN ALUMINI	200,000.00	240,848.71
	INDONESIA ASAHAN ALUMINI	200,000.00	273,083.16
	INDUSTRIAS PENOLES SAB DE CV	300,000.00	389,625.00
	IRON MOUNTAIN INC	178,000.00	187,790.00
	IRON MOUNTAIN INC	247,000.00	266,760.00

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	ISLAMIC REP OF PAKISTAN	300,000.00	309,000.00
	IVORY COAST	200,000.00	228,472.00
	J2 GLOBAL INC	161,000.00	169,855.00
	JACK IN THE BOX FUNDING LLC	1,637,625.00	1,677,943.33
	JB POINDEXTER & CO INC	450,000.00	475,875.00
	JBS USA LLC/JBS USA FINA	239,000.00	268,516.50
	JBS USA/FOOD/FINANCE	546,000.00	627,222.96
	JERSEY MIKE'S FUNDING	970,000.00	1,036,095.80
	JOHN DEERE CAPITAL CORP	1,170,000.00	1,283,218.28
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	563,419.51
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,159,129.92
	JP MORGAN MORTGAGE TRUST	32,256.14	33,199.76
	JP MORGAN MORTGAGE TRUST	91,910.14	93,710.43
	JP MORGAN MORTGAGE TRUST	26,094.78	22,119.69
	JP MORGAN MORTGAGE TRUST	1,196,393.44	1,204,072.25
	JP MORGAN MORTGAGE TRUST	1,733,047.46	1,797,427.57
	JPMORGAN CHASE & CO	961,000.00	1,092,931.60
	JPMORGAN CHASE & CO	1,250,000.00	1,370,738.74
	KAISER ALUMINUM CORP	75,000.00	77,812.50
	KAZMUNAYGAS NATIONAL CO	500,000.00	580,000.00
	KAZMUNAYGAS NATIONAL CO	400,000.00	536,020.00
	KRAFT HEINZ FOODS CO	224,000.00	241,329.07
	KROGER CO/THE	717,000.00	949,661.14
	LAMAR MEDIA CORP	117,000.00	124,312.50
	LEBANESE REPUBLIC	200,000.00	26,732.00
	LEGACY LIFEPOINT HEALTH	53,000.00	56,911.93
	LEVEL 3 FINANCING INC	69,000.00	72,066.02
	LEVEL 3 FINANCING INC	237,000.00	236,407.50
	LITHIA MOTORS INC	69,000.00	74,002.50
	LLOYDS BANKING GROUP PLC	923,000.00	1,042,290.08
	LOGMEIN INC	176,000.00	184,360.00
	LOWE'S COS INC	1,100,000.00	1,369,244.20
	MADISON AVENUE TRUST	550,000.00	585,549.75
	MADISON PARK FUNDING LTD	1,850,000.00	1,844,461.10
	MADISON PARK FUNDING LTD	1,505,000.00	1,506,047.48
	MARRIOTT INTERNATIONAL INC/MD	58,000.00	68,061.79
	MARS INC	920,000.00	1,126,834.92
	MASTERCARD INC	732,000.00	835,126.88
	MASTR ALTERNATIVE LOANS TRUST	18,810.97	20,153.73
	MDC HOLDINGS INC	74,000.00	82,285.04
	MDC PARTNERS INC	273,000.00	276,753.75
	MEG ENERGY CORP	63,000.00	64,893.15
	MEG ENERGY CORP	178,000.00	183,785.00
	MEREDITH CORP	192,000.00	203,520.00
	MERITOR INC	125,000.00	135,000.00
	MERITOR INC	78,000.00	79,950.00
	MERRILL LYNCH MORTGAGE INVESTO	117,421.57	117,353.81



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All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	METINVEST BV	200,000.00	217,956.00
	MGIC INVESTMENT CORP	159,000.00	170,130.00
	MGM GROWTH/MGM FINANCE	248,000.00	269,365.20
	MICHAELS STORES INC	133,000.00	136,325.00
	MICROCHIP TECHNOLOGY INC	122,000.00	129,069.08
	MICRON TECHNOLOGY INC	604,000.00	755,535.27
	MICROSOFT CORP	462,000.00	569,044.57
	MID-AMERICA APARTMENTS	453,000.00	493,476.95
	MID-STATE TRUST	921,300.73	1,032,665.81
	MINERAL RESOURCES LTD	99,000.00	109,518.75
	MINERALS TECHNOLOGIES INC	53,000.00	55,459.20
	MONGOLIA INTL BOND	200,000.00	210,000.00
	MOOG INC	292,000.00	302,950.00
	MORGAN STANLEY	955,000.00	1,104,122.26
	MORGAN STANLEY BAML TRUST	575,000.00	598,853.24
	MPT OPER PARTNERSP/FINL	338,000.00	353,886.00
	MURPHY OIL CORP	299,000.00	263,493.75
	MYLAN INC	900,000.00	1,069,921.91
	NAVIENT CORP	280,000.00	297,500.00
	NAVIENT CORP	302,000.00	330,985.96
	NAVIENT CORP	301,000.00	314,545.00
	NCR CORP	23,000.00	25,613.72
	NETFLIX INC	281,000.00	316,883.70
	NETFLIX INC	50,000.00	58,937.50
	NEW ENTERPRISE STONE & LIME CO INC	166,000.00	170,150.00
	NEW MOUNTAIN CLO 1 LTD	1,400,000.00	1,402,928.80
	NEW YORK LIFE GLOBAL FDG	982,000.00	1,096,020.69
	NEXSTAR BROADCASTING INC	125,000.00	130,781.25
	NGPL PIPECO LLC	947,000.00	1,280,324.08
	NORFOLK SOUTHERN CORP	797,000.00	1,087,816.24
	NORTHWESTERN MUTUAL LIFE INSURANCE CO/THE	629,000.00	740,779.54
	NOVELIS CORP	253,000.00	264,385.00
	NTC CAPITAL I	1,185,000.00	1,127,297.33
	NUFARM AUSTRALIA/AMERICA	272,000.00	279,480.00
	NUSTAR LOGISTICS LP	664,000.00	707,160.00
	NXP BV/NXP FUNDING LLC	852,000.00	1,026,458.10
	OCCIDENTAL PETROLEUM CORP	23,000.00	18,801.35
	OCCIDENTAL PETROLEUM CORP	242,000.00	197,230.00
	OCCIDENTAL PETROLEUM CORP	187,000.00	215,807.35
	OCCIDENTAL PETROLEUM CORP	194,000.00	204,670.00
	OCCIDENTAL PETROLEUM CORP	240,000.00	260,580.00
	OCCIDENTAL PETROLEUM CORP	125,000.00	133,775.00
	OHA LOAN FUNDING LTD	1,375,000.00	1,375,952.88
	OMAN GOV INTERNTL BOND	200,000.00	203,724.00
	OMAN GOV INTERNTL BOND	250,000.00	252,200.00
	ONCOR ELECTRIC DELIVERY	656,000.00	805,509.54

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Category	Issuer Name	Shares/Par	Market Value Base
	ONEMAIN FINANCE CORP	100,000.00	103,761.00
	ONEMAIN FINANCE CORP	184,000.00	208,150.00
	OPEN TEXT CORP	204,000.00	212,160.00
	ORANGE LAKE TIMESHARE TRUST	122,093.25	123,659.33
	OTIS WORLDWIDE CORP	594,000.00	645,047.93
	OWENS-BROCKWAY	176,000.00	190,520.00
	PACIFIC GAS & ELECTRIC	1,217,000.00	1,209,589.77
	PACIFICORP	853,000.00	1,214,506.88
	PATTERN ENERGY OP LP/PAT	130,000.00	137,150.00
	PDC ENERGY INC	221,000.00	227,101.81
	PDC ENERGY INC	494,000.00	510,055.00
	PENNYMAC FINANCIAL SERVICES INC	118,000.00	124,785.00
	PERFORMANCE FOOD GROUP I	335,000.00	336,675.00
	PERFORMANCE FOOD GROUP I	61,000.00	65,270.00
	PERUSAHAAN LISTRIK NEGAR	200,000.00	227,306.00
	PERUSAHAAN PENERBIT SBSN	300,000.00	336,189.00
	PETROBRAS GLOBAL FINANCE	200,000.00	249,530.00
	PETROBRAS GLOBAL FINANCE	350,000.00	433,156.50
	PETROLEOS DEL PERU SA	200,000.00	230,600.00
	PETROLEOS DEL PERU SA	200,000.00	244,752.00
	PETROLEOS MEXICANOS	100,000.00	102,830.00
	PETROLEOS MEXICANOS	204,000.00	213,543.12
	PETROLEOS MEXICANOS	181,000.00	182,493.25
	PG&E CORP	253,000.00	269,445.00
	PG&E CORP	47,000.00	51,700.00
	PHILLIPS 66 PARTNERS LP	300,000.00	325,469.14
	PHILLIPS 66 PARTNERS LP	814,000.00	846,837.33
	PHOTO HOLDINGS MERGER SU	611,000.00	647,085.66
	PILGRIM'S PRIDE CORP	392,000.00	402,427.20
	PLASTIPAK HOLDINGS INC	198,000.00	203,940.00
	PNC CAPITAL TRUST C	1,394,000.00	1,322,446.18
	POST HOLDINGS INC	58,000.00	59,885.00
	POST HOLDINGS INC	67,000.00	70,481.32
	PRIME SECSRVC BRW/FINANC	327,000.00	358,065.00
	PRIME SECSRVC BRW/FINANC	83,000.00	82,377.50
	PROVIDENCE SERVICE CORP/THE	221,000.00	233,707.50
	PROVINCE OF SANTA FE	300,000.00	233,253.00
	PT PERTAMINA (PERSERO)	200,000.00	271,016.81
	QTS LP/FINANCE	137,000.00	139,740.00
	QUAD/GRAPHICS INC	358,000.00	322,200.00
	QUICKEN LOANS INC	125,000.00	133,437.50
	QUICKEN LOANS LLC/QUICKN	143,000.00	148,362.50
	QVC INC	290,000.00	311,025.00
	QVC INC	178,000.00	184,434.70
	RANGE RESOURCES CORP	95,000.00	99,275.00
	REALTY INCOME CORP	782,000.00	886,492.97
	REPUBLIC OF ANGOLA	275,000.00	263,243.75

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	REPUBLIC OF ANGOLA	200,000.00	187,616.00
	REPUBLIC OF ANGOLA	200,000.00	188,200.00
	REPUBLIC OF ARGENTINA	242,500.00	88,512.50
	REPUBLIC OF ARGENTINA	12,043.33	5,223.92
	REPUBLIC OF AZERBAIJAN	500,000.00	546,992.00
	REPUBLIC OF BELARUS	200,000.00	208,544.00
	REPUBLIC OF COLOMBIA	250,000.00	335,000.00
	REPUBLIC OF COLOMBIA	521,000.00	635,620.00
	REPUBLIC OF ECUADOR	85,050.00	54,432.00
	REPUBLIC OF ECUADOR	222,885.00	120,638.74
	REPUBLIC OF ECUADOR	102,150.00	51,842.15
	REPUBLIC OF ECUADOR	26,958.00	12,771.35
	REPUBLIC OF EL SALVADOR	100,000.00	94,750.00
	REPUBLIC OF EL SALVADOR	100,000.00	94,376.00
	REPUBLIC OF EL SALVADOR	200,000.00	188,752.00
	REPUBLIC OF GHANA	200,000.00	212,280.80
	REPUBLIC OF GHANA	200,000.00	208,420.00
	REPUBLIC OF GUATEMALA	200,000.00	263,752.00
	REPUBLIC OF KENYA	200,000.00	224,282.00
	REPUBLIC OF NIGERIA	200,000.00	206,750.00
	REPUBLIC OF NIGERIA	200,000.00	219,650.00
	REPUBLIC OF PANAMA	200,000.00	257,500.00
	REPUBLIC OF PARAGUAY	200,000.00	215,000.00
	REPUBLIC OF PARAGUAY	200,000.00	252,752.00
	REPUBLIC OF PERU	738,000.00	744,642.00
	REPUBLIC OF SOUTH AFRICA	300,000.00	324,084.00
	REPUBLIC OF SOUTH AFRICA	200,000.00	200,352.00
	REPUBLIC OF SRI LANKA	375,000.00	222,300.00
	REPUBLIC OF SRI LANKA	200,000.00	113,470.00
	REPUBLIC OF TURKEY	350,000.00	305,900.00
	REPUBLIC OF TURKEY	400,000.00	379,272.00
	REPUBLICA ORIENT URUGUAY	200,000.00	245,252.00
	RESIDENTIAL ASSET SECURITIZATI	156,867.78	111,415.61
	REYNOLDS AMERICAN INC	740,000.00	842,855.86
	REYNOLDS GRP ISS/REYNOLD	95,000.00	97,375.00
	ROCKPOINT GAS STORAGE CA	156,000.00	154,440.00
	ROPER TECHNOLOGIES INC	995,000.00	1,093,149.37
	ROYAL CARIBBEAN CRUISES LTD	49,000.00	53,410.00
	ROYAL CARIBBEAN CRUISES LTD	127,000.00	148,469.35
	RUBY PIPELINE LLC	25,780.30	25,520.33
	SABRA HEALTH CARE LP	691,000.00	770,406.48
	SAUDI ARABIAN OIL CO	200,000.00	234,517.43
	SBA COMMUNICATIONS CORP	70,000.00	73,521.00
	SCRIPPS ESCROW II INC	53,000.00	55,081.05
	SEG HLD LLC/SEG FIN CORP	294,000.00	310,170.00
	SELECT MEDICAL CORP	387,000.00	416,768.04
	SEQUOIA MORTGAGE TRUST	181,948.60	187,267.19

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Category	Issuer Name	Shares/Par	Market Value Base
	SEQUOIA MORTGAGE TRUST	213,334.73	217,586.60
	SEQUOIA MORTGAGE TRUST	330,180.60	340,191.21
	SEQUOIA MORTGAGE TRUST	360,178.80	368,588.69
	SEQUOIA MORTGAGE TRUST	775,300.41	800,733.67
	SEQUOIA MORTGAGE TRUST	1,777,679.94	1,819,306.98
	SEQUOIA MORTGAGE TRUST	1,269,213.33	1,277,906.55
	SEQUOIA MORTGAGE TRUST	1,087,000.00	1,124,327.80
	SHERWIN-WILLIAMS CO/THE	789,000.00	1,055,386.24
	SIGNATURE AVIATION US	204,000.00	205,356.60
	SINCLAIR TELEVISION GROU	49,000.00	50,036.35
	SINCLAIR TELEVISION GROU	348,000.00	356,084.04
	SIRIUS XM RADIO INC	155,000.00	170,548.44
	SONIC AUTOMOTIVE INC	180,000.00	189,675.00
	SOUTHWESTERN ENERGY CO	53,000.00	57,505.00
	SPEEDWAY MOT/SPEEDWAY FD	240,000.00	237,600.00
	SPIRIT AEROSYSTEMS INC	100,000.00	107,250.00
	SS&C TECHNOLOGIES INC	370,000.00	395,167.40
	STANDARD INDUSTRIES INC	48,000.00	50,160.00
	STANDARD INDUSTRIES INC	166,000.00	166,830.00
	STAPLES INC	423,000.00	441,726.21
	STARBUCKS CORP	653,000.00	729,958.74
	STATE OF ISRAEL	200,000.00	264,476.00
	STERICYCLE INC	39,000.00	40,072.50
	STORE CAPITAL CORP	350,000.00	398,440.36
	STORE CAPITAL CORP	710,000.00	823,651.39
	SUMMIT MATERIALS LLC/FIN	56,000.00	58,800.00
	SUNOCO LP/FINANCE CORP	169,000.00	179,650.38
	SUNOCO LP/FINANCE CORP	98,000.00	101,920.00
	SUPERIOR PLUS/GEN PRTNR	256,000.00	273,600.00
	SUZANO AUSTRIA GMBH	200,000.00	227,126.00
	SYSCO CORP	696,000.00	914,575.40
	T-MOBILE USA INC	1,144,000.00	1,324,980.80
	TAL ADVANTAGE VII LLC	1,265,875.00	1,277,253.57
	TALEN ENERGY SUPPLY LLC	455,000.00	490,262.50
	TALLGRASS NRG PRTNR/FIN	427,000.00	434,472.50
	TALLGRASS NRG PRTNR/FIN	125,000.00	128,631.25
	TAYLOR MORR COMM/HLDGS	394,000.00	423,057.50
	TAYLOR MORRISON COMM	153,000.00	173,397.96
	TEGNA INC	432,000.00	456,372.36
	TELECOM ITALIA CAPITAL	187,000.00	230,010.00
	TELECOM ITALIA CAPITAL	330,000.00	401,969.70
	TENET HEALTHCARE CORP	290,000.00	295,652.10
	TENET HEALTHCARE CORP	166,000.00	181,355.00
	TERRAFORM POWER OPERATIN	403,000.00	431,210.00
	TEVA PHARMACEUTICALS NE	105,000.00	100,932.30
	TORONTO-DOMINION BANK/THE	1,164,000.00	1,188,570.77
	TOWD POINT MORTGAGE TRUST	1,475,000.00	1,528,403.26

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	TOWD POINT MORTGAGE TRUST	700,000.00	721,047.04
	TOWD POINT MORTGAGE TRUST	650,000.00	704,602.02
	TOWD POINT MORTGAGE TRUST	2,150,968.01	2,311,125.86
	TOYOTA MOTOR CREDIT CORP	1,225,000.00	1,231,258.55
	TRANSDIGM INC	41,000.00	42,127.50
	TRANSDIGM INC	117,000.00	121,095.00
	TRANSDIGM INC	315,000.00	335,475.00
	TRANSDIGM INC	37,000.00	40,896.10
	TRANSNET SOC LTD	375,000.00	379,140.00
	TRI POINTE GROUP INC	55,000.00	62,095.00
	TRIVIUM PACKAGING FIN	321,000.00	339,457.50
	TRUIST BANK	1,991,000.00	1,916,580.14
	UKRAINE GOVERNMENT	375,000.00	388,422.75
	UKRAINE GOVERNMENT	400,000.00	439,500.00
	UKRAINE GOVERNMENT	200,000.00	225,500.00
	ULKER BISKUVI SANAYI AS	400,000.00	432,288.00
	UNITED MEXICAN STATES	200,000.00	229,750.00
	UNITED MEXICAN STATES	200,000.00	240,700.00
	UNITED MEXICAN STATES	566,000.00	589,489.00
	UNITED RENTALS NORTH AM	435,000.00	460,534.50
	UNITED RENTALS NORTH AM	70,000.00	73,325.00
	UNITEDHEALTH GROUP INC	1,048,000.00	1,246,724.07
	US CONCRETE INC	80,000.00	82,400.00
	US FOODS INC	204,000.00	218,025.00
	US TREASURY N/B	1,286,000.00	1,166,643.13
	US TREASURY N/B	9,885,000.00	9,257,920.31
	US TREASURY N/B	10,995,000.00	10,409,172.66
	US TREASURY N/B	6,285,000.00	6,349,814.06
	US TREASURY N/B	3,930,000.00	4,118,977.74
	US TREASURY N/B	3,900,000.00	4,089,667.96
	US TREASURY N/B	3,000,000.00	2,932,968.75
	US TREASURY N/B	3,600,000.00	3,590,859.38
	US TREASURY N/B	11,040,000.00	10,992,562.44
	VAIL RESORTS INC	46,000.00	49,105.00
	VERIZON COMMUNICATIONS INC	642,000.00	646,245.53
	VIACOMCBS INC	731,000.00	946,879.25
	VIRGIN MEDIA SECURED FIN	228,000.00	247,095.00
	VIRGINIA ELEC & POWER CO	709,000.00	836,590.47
	VISA INC	624,000.00	811,071.22
	VOYA CLO 2017-4 LTD.	600,000.00	600,011.40
	VOYA CLO LTD	1,505,000.00	1,505,413.88
	VULCAN MATERIALS CO	280,000.00	320,283.40
	WALMART INC	909,000.00	983,403.92
	WASHINGTON MUTUAL MORTGAGE PAS	62,576.45	63,937.11
	WASTE MANAGEMENT INC	465,000.00	469,816.19
	WEC ENERGY GROUP INC	1,899,000.00	1,628,352.85
	WENDYS FUNDING LLC	3,225,250.00	3,324,716.71

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Category	Issuer Name	Shares/Par	Market Value Base
	WESCO DISTRIBUTION INC	172,000.00	195,613.88
	WESTERN DIGITAL CORP	139,000.00	153,595.00
	WF-RBS COMMERCIAL MORTGAGE TRU	695,000.00	728,141.35
	WHITEBOX CLO I LTD	1,475,000.00	1,482,478.25
	WR GRACE & CO-CONN	35,000.00	37,118.20
	WYNDHAM HOTELS & RESORTS INC	163,000.00	168,705.00
	WYNDHAM HOTELS & RESORTS INC	53,000.00	55,069.65
	XEROX HOLDINGS CORP	251,000.00	267,131.77
	XPO LOGISTICS INC	228,000.00	242,250.00
	XPO LOGISTICS INC	122,000.00	131,289.08
	XYLEM INC/NY	868,000.00	915,241.40
	YPF SA	350,000.00	252,000.00
	ZAYO GROUP HOLDINGS INC	608,000.00	609,520.00
<b>TOTAL TS Active Bond</b>		<b>362,723,598.55</b>	<b>361,481,550.17</b>