

TS Active Bond

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	3R LUX SARL	200,000.00	209,838.20
	7-ELEVEN INC	1,534,000.00	1,230,738.94
	AB BSL CLO 2 LTD	1,100,000.00	1,101,458.60
	ABBVIE INC	692,000.00	603,290.39
	ADJUSTABLE RATE MORTGAGE TRUST	935.41	908.48
	AERCAP IRELAND CAP LTD/A	340,000.00	317,190.37
	AERCAP IRELAND CAP LTD/A	783,000.00	711,932.32
	AGATE BAY MORTGAGE LOAN TRUST	1,019,538.06	936,701.92
	AGATE BAY MORTGAGE LOAN TRUST	1,588,890.47	1,457,228.33
	AIMCO	1,000,000.00	1,000,833.00
	ALCON FINANCE CORP	777,000.00	587,428.46
	AMCOR FLEXIBLES NORTH AM	1,057,000.00	907,664.26
	AMERICAN EXPRESS CO	1,107,000.00	1,109,755.72
	AMERICAN TOWER CORP	876,000.00	898,617.98
	AMGEN INC	910,000.00	910,168.54
	ANGEL OAK MORTGAGE TRUST	765,768.84	750,794.38
	ANHEUSER-BUSCH CO/INBEV	617,000.00	571,110.50
	APPLE INC	1,203,000.00	1,114,323.69
	ARAB REPUBLIC OF EGYPT	200,000.00	180,000.00
	ARAB REPUBLIC OF EGYPT	200,000.00	142,459.62
	ARCHER-DANIELS-MIDLAND CO	352,000.00	376,121.82
	ARCHER-DANIELS-MIDLAND CO	722,000.00	732,466.65
	ARES CAPITAL CORP	905,000.00	879,258.02
	ASHTED CAPITAL INC	1,052,000.00	994,368.28
	AT&T INC	536,000.00	494,789.42
	AT&T INC	677,000.00	474,887.62
	AUSTIN FAIRMONT HOTEL TRUST	1,000,000.00	997,839.20
	BANK	500,000.00	474,853.75
	BANK	1,230,000.00	1,046,808.23
	BANK	970,000.00	827,249.85
	BANK OF AMERICA CORP	647,000.00	619,776.50
	BANK OF AMERICA CORP	897,000.00	759,328.32
	BANK OF MONTREAL	775,000.00	728,320.25
	BANK OF NOVA SCOTIA	853,000.00	721,773.63
	BANK OF NY MELLON CORP	862,000.00	894,036.92
	BARCLAYS COMMERCIAL MORTGAGE S	525,000.00	539,917.67
	BARCLAYS PLC	1,282,000.00	1,062,558.87
	BAT CAPITAL CORP	936,000.00	889,190.01
	BECTON DICKINSON & CO	654,000.00	578,527.12
	BERKSHIRE HATHAWAY FIN	522,000.00	447,858.34
	BOEING CO	526,000.00	539,556.10
	BP CAP MARKETS AMERICA	1,103,000.00	1,100,604.25
	BRASKEM AMERICA FINANCE	421,000.00	378,200.47
	BRASKEM IDESA SAPI	200,000.00	151,703.38
	BROADCOM INC	1,188,000.00	1,123,356.57
	BRUNSWICK CORP	317,000.00	282,901.78

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	BURLINGTN NORTH SANTA FE	853,000.00	878,378.80
	CARRIER GLOBAL CORP	547,000.00	399,298.32
	CELANESE US HOLDINGS LLC	886,000.00	911,990.85
	CF HIPPOLYTA ISSUER LLC	944,424.60	894,948.75
	CHARTER COMM OPT LLC/CAP	432,000.00	422,125.47
	CHARTER COMM OPT LLC/CAP	602,000.00	551,711.63
	CHENIERE ENERGY PARTNERS LP	300,000.00	272,872.65
	CHENIERE ENERGY PARTNERS LP	954,000.00	814,142.36
	CISCO SYSTEMS INC	1,442,000.00	1,442,190.89
	CIT GROUP HOME EQUITY LOAN TRU	847.79	838.34
	CITIGROUP COMMERCIAL MORTGAGE	305,000.00	283,238.59
	CITIGROUP COMMERCIAL MORTGAGE	830,000.00	726,238.05
	CITIGROUP INC	565,000.00	538,686.11
	CITIGROUP INC	550,000.00	560,103.26
	CITIZENS BANK NA/RI	883,000.00	852,808.78
	CMS ENERGY CORP	1,297,000.00	1,187,388.33
	COCA-COLA CO/THE	1,617,000.00	987,249.50
	COINSTAR FUNDING LLC	1,302,000.00	1,136,083.15
	COLT FUNDING LLC	520,580.90	509,107.19
	COMCAST CORP	673,000.00	531,634.56
	COMMONSPIRIT HEALTH	723,000.00	580,489.22
	COMMONWEALTH OF BAHAMAS	382,000.00	333,772.50
	CORESTATES CAPTL III	1,172,000.00	1,146,036.58
	CORURIFE NETHERLANDS BV	200,000.00	175,397.10
	CREDIT SUISSE MORTGAGE TRUST	337,767.81	306,585.80
	CREDIT SUISSE MORTGAGE TRUST	397,374.06	374,236.96
	CREDIT SUISSE MORTGAGE TRUST	669,183.23	625,375.62
	CREDIT SUISSE MORTGAGE TRUST	702,184.35	655,511.07
	CREDIT SUISSE MORTGAGE TRUST	766,302.64	706,322.83
	CREDIT SUISSE MORTGAGE TRUST	760,501.14	680,689.66
	CREDIT SUISSE MORTGAGE TRUST	1,600,000.00	1,457,059.68
	CROWN CASTLE INC	837,000.00	795,697.77
	CVS HEALTH CORP	661,000.00	584,366.97
	DCP MIDSTREAM OPERATING	1,054,000.00	1,138,367.43
	DEEPHAVEN RESIDENTIAL MORTGAGE	1,004,453.47	952,974.83
	DH EUROPE FINANCE II	884,000.00	701,009.55
	DREYFUS GOVERNMENT CASH MANAGE	3,397,691.43	3,397,691.43
	DRIVEN BRANDS FUNDING LLC	1,243,125.00	1,086,664.04
	DUKE ENERGY PROGRESS LLC	616,000.00	498,416.72
	EDISON INTERNATIONAL	614,000.00	586,718.21
	ELECTRICITE DE FRANCE SA	763,000.00	685,081.01
	ELEVANCE HEALTH INC	795,000.00	767,910.40
	EVERBANK MORTGAGE LOAN TRUST	1,134,790.53	997,731.10
	FANNIE MAE	7,437.83	6,940.11
	FANNIE MAE	1,420,000.00	1,089,000.56
	FANNIE MAE	296,221.23	272,061.28
	FANNIE MAE	1,800,000.00	1,398,462.66

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	FANNIE MAE	2,500,000.00	1,868,507.75
	FANNIE MAE	2,550,000.00	2,087,129.87
	FANNIE MAE	504,315.76	436,841.89
	FANNIE MAE	1,717.09	1,695.60
	FANNIE MAE	251.85	250.65
	FANNIE MAE	1,729.63	1,722.55
	FANNIE MAE	5,904.64	5,992.42
	FANNIE MAE	72,272.48	71,588.45
	FANNIE MAE	9,920.22	9,771.60
	FANNIE MAE	223,145.32	210,931.02
	FANNIE MAE	219,762.00	207,733.86
	FANNIE MAE	38,031.76	37,656.14
	FANNIE MAE	262,098.24	248,120.73
	FANNIE MAE	10,389.06	10,689.23
	FANNIE MAE	8,907.31	9,073.51
	FANNIE MAE	79,312.64	80,248.07
	FANNIE MAE	62,265.85	63,632.45
	FANNIE MAE	42,000.28	41,640.74
	FANNIE MAE	978.71	975.70
	FANNIE MAE	29,269.70	29,411.75
	FANNIE MAE	21,233.53	21,703.34
	FANNIE MAE	443,786.18	439,815.06
	FANNIE MAE	1,851,278.02	1,471,401.45
	FANNIE MAE	1,288,716.51	1,142,378.56
	FANNIE MAE	1,248,966.56	1,038,432.40
	FANNIE MAE	1,892,268.29	1,499,832.70
	FANNIE MAE	886,652.96	736,536.65
	FANNIE MAE	890,768.06	738,161.16
	FANNIE MAE	1,077,506.42	883,571.65
	FANNIE MAE	951,991.31	782,286.21
	FANNIE MAE	737,156.47	714,954.55
	FANNIE MAE	14,025.79	14,725.12
	FANNIE MAE	31,400.95	32,249.97
	FANNIE MAE	1,000.89	1,004.66
	FANNIE MAE	54,466.72	55,007.83
	FANNIE MAE	148,697.79	150,173.72
	FANNIE MAE	106,715.25	105,542.24
	FANNIE MAE	77,796.43	75,692.79
	FANNIE MAE	123,647.90	120,304.53
	FANNIE MAE	28,906.96	27,324.85
	FANNIE MAE	18,853.48	18,567.60
	FANNIE MAE	802,639.64	677,454.62
	FANNIE MAE	2,367.64	2,357.37
	FANNIE MAE	22,323.00	21,863.92
	FANNIE MAE	42,153.37	39,846.46
	FANNIE MAE	224,961.71	218,875.15
	FANNIE MAE	27,766.83	27,475.43

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	FANNIEMAE WHOLE LOAN	2,650.80	2,644.30
	FANNIEMAE WHOLE LOAN	32,662.27	32,336.22
	FEDEX CORP	771,000.00	708,018.03
	FHLMC STRUCTURED PASS THROUGH	86,657.41	88,891.56
	FREDDIE MAC	9,807.68	10,101.10
	FREDDIE MAC	7,012.36	7,150.39
	FREDDIE MAC	17,204.35	17,069.99
	FREDDIE MAC	1,900.19	1,911.90
	FREDDIE MAC	6,281.31	6,216.23
	FREDDIE MAC	1,119,431.23	1,090,559.59
	FREDDIE MAC	101,158.05	100,330.70
	FREDDIE MAC	3,040.17	3,130.98
	FREDDIE MAC	9,065.28	8,939.74
	FREDDIE MAC	43,053.68	43,451.53
	FREDDIE MAC	1,282,009.76	1,213,412.51
	FREDDIE MAC	33,970.27	33,093.67
	FREDDIE MAC	215,251.16	209,696.10
	FREDDIE MAC	5,694.50	5,642.58
	FREDDIE MAC	41,103.39	41,664.20
	FREDDIE MAC	3,493.08	3,456.01
	FREDDIE MAC	8,579.12	8,461.19
	FREDDIE MAC	3,717.14	3,669.10
	FREDDIE MAC	799,077.94	755,754.00
	FREDDIE MAC	731,544.58	709,832.43
	FREDDIE MAC	2,085,000.00	1,452,641.39
	FREDDIE MAC	2,850,000.00	2,029,550.55
	GCAT	1,055,259.12	1,014,588.27
	GENERAL MOTORS FINL CO	383,000.00	385,121.67
	GENERAL MOTORS FINL CO	1,550,000.00	1,304,928.43
	GMRF MORTGAGE ACQUISITION CO.	20,626.27	19,094.55
	GOLDMAN SACHS GROUP INC	454,000.00	434,538.79
	GOLDMAN SACHS GROUP INC	1,031,000.00	868,797.48
	GOVERNMENT NATIONAL MORTGAGE A	539,748.36	540,263.49
	GOVERNMENT NATIONAL MORTGAGE A	565,990.64	555,927.33
	GOVERNMENT NATIONAL MORTGAGE A	3,753,214.30	39,099.86
	GOVERNMENT NATIONAL MORTGAGE A	1,356,174.96	86,249.74
	GOVERNMENT NATIONAL MORTGAGE A	7,230,497.10	258,635.60
	GOVERNMENT NATIONAL MORTGAGE A	1,650,000.00	1,279,286.75
	GOVERNMENT NATIONAL MORTGAGE A	2,500,000.00	1,993,417.00
	GOVERNMENT NATIONAL MORTGAGE A	350,000.00	351,960.67
	GOVERNMENT NATIONAL MORTGAGE A	1,700,000.00	1,362,550.51
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,490,355.48
	GS MORTGAGE SECURITIES TRUST	171,212.10	168,023.51
	GS MORTGAGE SECURITIES TRUST	750,000.00	706,244.55
	GS MORTGAGE SECURITIES TRUST	1,325,000.00	1,127,003.40
	GS MORTGAGE-BACKED SECURITIES	276,415.91	233,279.83
	GS MORTGAGE-BACKED SECURITIES	702,588.58	600,592.32

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	HCA INC	899,000.00	896,732.22
	HF SINCLAIR CORP	747,000.00	723,967.88
	HOME DEPOT INC/THE	481,000.00	510,636.41
	HONO MORTGAGE TRUST	765,000.00	732,316.45
	HOST HOTELS & RESORTS LP	931,000.00	914,210.66
	HYUNDAI CAPITAL AMERICA	847,000.00	846,032.93
	IMPERIAL BRANDS FIN PLC	637,000.00	648,155.30
	INGERSOLL RAND INC	1,085,000.00	1,085,629.90
	INVITATION HOMES OP	1,017,000.00	929,441.20
	JACK IN THE BOX FUNDING LLC	1,098,250.00	1,022,941.13
	JERSEY MIKE'S FUNDING LLC	962,725.00	925,352.69
	JOHN DEERE CAPITAL CORP	1,214,000.00	1,212,858.23
	JP MORGAN CHASE COMMERCIAL MOR	755,000.00	701,757.55
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	486,152.15
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,141,443.24
	JP MORGAN MORTGAGE TRUST	189,211.37	173,883.81
	JP MORGAN MORTGAGE TRUST	14,312.10	13,646.74
	JP MORGAN MORTGAGE TRUST	3,431.28	3,446.76
	JP MORGAN MORTGAGE TRUST	14,817.72	10,275.75
	JP MORGAN MORTGAGE TRUST	368,421.70	369,435.34
	JP MORGAN MORTGAGE TRUST	1,445,195.49	1,267,916.97
	JP MORGAN MORTGAGE TRUST	1,136,970.85	905,490.41
	JPMBB COMMERCIAL MORTGAGE SECU	515,000.00	484,934.04
	JPMORGAN CHASE & CO	831,000.00	786,197.86
	JPMORGAN CHASE & CO	1,083,000.00	949,943.85
	KROGER CO	536,000.00	489,518.74
	LOWE'S COS INC	953,000.00	925,479.64
	MACQUARIE AIRFINANCE HLD	741,000.00	753,718.52
	MADISON AVENUE TRUST	550,000.00	474,086.64
	MADISON PARK FUNDING LTD	1,425,000.00	1,427,081.93
	MARS INC	795,000.00	677,455.69
	MARVELL TECHNOLOGY INC	1,098,000.00	948,686.43
	MASTERCARD INC	1,055,000.00	868,762.01
	MASTR ALTERNATIVE LOANS TRUST	15,281.20	13,827.40
	MATTEL INC	604,000.00	542,306.96
	MC BRAZIL DWNSTRM	558,118.71	494,608.37
	MELLO MORTGAGE CAPITAL ACCEPTA	744,361.56	610,144.24
	MERITAGE HOMES CORP	1,222,000.00	1,124,997.52
	MICRON TECHNOLOGY INC	566,000.00	469,700.80
	MICRON TECHNOLOGY INC	236,000.00	251,171.29
	MICROSOFT CORP	1,482,000.00	941,407.42
	MID-STATE TRUST	304,137.57	303,190.97
	MIDWEST CONNECTOR CAPIT	988,000.00	959,499.89
	MILL CITY MORTGAGE TRUST	1,100,000.00	1,007,605.61
	MILL CITY MORTGAGE TRUST	947,979.04	815,369.66
	MORGAN STANLEY	705,000.00	675,837.10
	MORGAN STANLEY	813,000.00	785,292.69

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	MORGAN STANLEY CAPITAL I TRUST	1,210,000.00	1,150,460.50
	NEIGHBORLY ISSUER LLC	1,164,000.00	1,041,450.12
	NEW YORK LIFE GLOBAL FDG	802,000.00	764,688.55
	NGPL PIPECO LLC	1,052,000.00	1,216,759.50
	NORFOLK SOUTHERN CORP	692,000.00	633,258.40
	NORTHWESTERN MUTUAL LIFE	1,022,292.00	777,794.95
	OCCIDENTAL PETROLEUM COR	887,000.00	1,024,369.69
	OHIO POWER COMPANY	959,000.00	589,676.76
	ORACLE CORP	266,000.00	242,786.16
	ORACLE CORP	332,000.00	256,138.42
	PACIFIC GAS & ELECTRIC	1,054,000.00	691,861.86
	PACIFICORP	738,000.00	733,819.18
	PARAMOUNT GLOBAL	328,000.00	268,417.11
	PENSKE TRUCK LEASING/PTL	580,000.00	579,002.74
	PERNOD RIC INTL FIN LLC	1,668,000.00	1,331,939.78
	PETROLEOS DEL PERU SA	100,000.00	74,535.38
	PETROLEOS DEL PERU SA	100,000.00	63,521.07
	PHILIP MORRIS INTERNATIONAL INC	1,149,000.00	1,143,120.06
	PLANET FITNESS MASTER ISSUER L	1,099,687.50	1,032,167.02
	PNC CAPITAL TRUST C	1,392,000.00	1,321,162.79
	REPUBLIC OF ARGENTINA	0.33	0.19
	REPUBLIC OF CHILE	697,000.00	431,374.34
	REPUBLIC OF GHANA	200,000.00	101,052.00
	REPUBLIC OF GHANA	200,000.00	102,250.00
	REPUBLIC OF NIGERIA	200,000.00	153,000.00
	REPUBLIC OF POLAND	736,000.00	714,748.00
	RESIDENTIAL ASSET SECURITIZATI	135,588.79	57,805.92
	ROGERS COMMUNICATIONS IN	1,148,000.00	1,129,051.02
	ROYAL BANK OF CANADA	940,000.00	946,619.76
	SABRA HEALTH CARE LP	595,000.00	585,570.26
	SEQUOIA MORTGAGE TRUST	90,123.92	85,428.36
	SEQUOIA MORTGAGE TRUST	88,949.85	84,265.57
	SEQUOIA MORTGAGE TRUST	536,748.17	471,849.68
	SHERWIN-WILLIAMS CO	683,000.00	578,355.99
	STARBUCKS CORP	568,000.00	388,666.30
	STATE STREET CORP	1,250,000.00	1,076,563.26
	STORE CAPITAL LLC	635,000.00	600,098.33
	STORE CAPITAL LLC	116,000.00	96,202.32
	STORE CAPITAL LLC	374,000.00	300,040.49
	T-MOBILE USA INC	991,000.00	927,000.36
	T-MOBILE USA INC	472,000.00	472,052.45
	TAL ADVANTAGE VII LLC	788,125.00	719,202.44
	TEXTRON FINANCIAL CORP	1,272,000.00	1,118,520.70
	THERMO FISHER SCIENTIFIC	708,000.00	710,131.00
	TIMKEN CO	752,000.00	729,475.32
	TOLL BROS FINANCE CORP	992,000.00	918,153.58
	TOWD POINT MORTGAGE TRUST	1,000,000.00	896,959.60

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	TOWD POINT MORTGAGE TRUST	800,000.00	677,699.84
	TOWD POINT MORTGAGE TRUST	800,000.00	704,911.68
	TOYOTA MOTOR CREDIT CORP	580,000.00	573,220.69
	TRANSJAMAICAN HIGHWAY	134,877.13	118,806.52
	TRIMARAN ADVISORS CAVU 2019-1	950,000.00	906,119.50
	TRUIST FINANCIAL CORP	1,625,000.00	1,593,169.91
	TYSON FOODS INC	687,000.00	688,506.96
	UBS COMMERCIAL MORTGAGE TRUST	340,000.00	316,871.57
	UNITED MEXICAN STATES	878,000.00	536,570.56
	UNITEDHEALTH GROUP INC	911,000.00	738,625.98
	US BANCORP	684,000.00	646,132.10
	US TREASURY N/B	2,180,000.00	1,398,265.63
	US TREASURY N/B	1,730,000.00	1,276,212.89
	US TREASURY N/B	3,620,000.00	3,683,915.63
	US TREASURY N/B	2,900,000.00	2,692,921.88
	US TREASURY N/B	4,750,000.00	4,751,669.91
	US TREASURY N/B	7,830,000.00	7,714,079.28
	US TREASURY N/B	9,255,000.00	9,003,379.69
	US TREASURY N/B	10,590,000.00	10,718,238.33
	US TREASURY N/B	10,350,000.00	10,375,875.00
	US TREASURY N/B	4,580,000.00	4,589,124.23
	VERDELITE STATIC CLO LTD	800,000.00	800,000.00
	VERIZON COMMUNICATIONS	932,000.00	574,411.21
	VERUS SECURITIZATION TRUST	844,476.87	787,034.96
	VIATRIS INC	922,000.00	782,702.29
	WALMART INC	686,000.00	610,945.06
	WARNERMEDIA HOLDINGS INC	1,081,000.00	845,733.87
	WASHINGTON MUTUAL MORTGAGE PAS	40,252.04	34,486.48
	WASTE MANAGEMENT INC	1,110,000.00	1,090,651.72
	WE SODA INV HOLDING PLC	200,000.00	204,575.00
	WEIR GROUP PLC/THE	1,574,000.00	1,477,217.75
	WELLS FARGO COMMERCIAL MORTGAG	385,000.00	372,392.91
	WELLS FARGO COMMERCIAL MORTGAG	2,380,000.00	2,136,853.49
	WELLS FARGO MORTGAGE BACKED SE	922,776.62	802,439.63
	WENDYS FUNDING LLC	1,551,995.84	1,296,256.26
	WESTERN MIDSTREAM OPERAT	827,000.00	726,374.86
	WESTROCK MWV LLC	570,000.00	650,764.88
	YPF SA	100,000.00	90,569.02
TOTAL TS Active Bond		284,462,540.70	248,270,686.02