

TS Active Bond

Effective Date : 09/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	3R LUX SARL	200,000.00	210,742.20
	7-ELEVEN INC	1,534,000.00	1,291,875.91
	AB BSL CLO	1,100,000.00	1,100,985.60
	ABBVIE INC	692,000.00	645,322.67
	ADJUSTABLE RATE MORTGAGE TRUST	826.24	812.30
	AERCAP IRELAND CAP LTD/A	783,000.00	739,191.66
	AGATE BAY MORTGAGE LOAN TRUST	975,760.98	925,166.70
	AGATE BAY MORTGAGE LOAN TRUST	1,520,666.45	1,439,314.44
	AKER BP ASA	1,070,000.00	1,056,336.11
	ALCON FINANCE CORP	777,000.00	628,535.21
	AMCOR FLEXIBLES NORTH AM	1,057,000.00	950,044.79
	AMERICAN EXPRESS CO	1,107,000.00	1,146,150.59
	AMERICAN TOWER CORP	876,000.00	940,514.40
	AMGEN INC	910,000.00	937,057.62
	ANGEL OAK MORTGAGE TRUST	729,325.50	733,020.55
	ANGEL OAK MORTGAGE TRUST	795,872.99	787,815.97
	ANHEUSER-BUSCH CO/INBEV	617,000.00	606,948.65
	APPLE INC	1,203,000.00	1,193,020.26
	ARAB REPUBLIC OF EGYPT	200,000.00	188,863.00
	ARAB REPUBLIC OF EGYPT	200,000.00	154,542.00
	ARCHER-DANIELS-MIDLAND CO	84,000.00	92,448.95
	ARCHER-DANIELS-MIDLAND CO	367,000.00	391,322.83
	ARES CAPITAL CORP	905,000.00	891,471.25
	ASHTED CAPITAL INC	1,052,000.00	1,024,398.71
	AT&T INC	536,000.00	520,345.50
	AT&T INC	677,000.00	511,259.46
	BANK	500,000.00	492,142.45
	BANK	1,230,000.00	1,103,667.32
	BANK	970,000.00	864,816.69
	BANK OF AMERICA CORP	647,000.00	637,473.05
	BANK OF AMERICA CORP	897,000.00	799,278.08
	BANK OF MONTREAL	775,000.00	752,923.50
	BANK OF NOVA SCOTIA	853,000.00	767,650.58
	BANK OF NY MELLON CORP	862,000.00	932,725.09
	BARCLAYS COMMERCIAL MORTGAGE S	525,000.00	552,797.18
	BARCLAYS PLC	1,282,000.00	1,123,345.78
	BAT CAPITAL CORP	938,000.00	872,345.29
	BECTON DICKINSON & CO	654,000.00	610,662.16
	BERKSHIRE HATHAWAY FIN	522,000.00	482,478.48
	BRASKEM AMERICA FINANCE	421,000.00	405,235.91
	BRASKEM IDESA SAPI	120,000.00	94,566.48
	BROADCOM INC	1,265,000.00	1,148,154.33
	BURLINGTN NORTH SANTA FE	853,000.00	930,858.98
	CELANESE US HOLDINGS LLC	886,000.00	946,422.87
	CF HIPPOLYTA ISSUER LLC	944,424.60	913,836.29
	CHARTER COMM OPT LLC/CAP	432,000.00	440,542.72

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	CHARTER COMM OPT LLC/CAP	602,000.00	580,548.71
	CHENIERE ENERGY PARTNERS LP	300,000.00	283,964.73
	CHENIERE ENERGY PARTNERS LP	954,000.00	853,124.14
	CISCO SYSTEMS INC	126,000.00	130,258.69
	CIT GROUP HOME EQUITY LOAN TRU	783.31	786.51
	CITIGROUP COMMERCIAL MORTGAGE	305,000.00	291,411.03
	CITIGROUP COMMERCIAL MORTGAGE	830,000.00	756,163.95
	CITIGROUP INC	550,000.00	586,350.20
	CITIGROUP INC	1,505,000.00	1,505,669.48
	CITIZENS BANK NA/RI	883,000.00	881,704.43
	CMS ENERGY CORP	1,297,000.00	1,251,570.24
	COCA-COLA CO/THE	1,617,000.00	1,057,026.25
	COINSTAR FUNDING LLC	1,298,500.00	1,150,825.23
	COLT FUNDING LLC	505,943.75	502,046.72
	COMCAST CORP	673,000.00	563,215.26
	COMMONSPIRIT HEALTH	723,000.00	614,915.23
	COMMONWEALTH OF BAHAMAS	382,000.00	358,067.46
	CORESTATES CAPTL III	1,172,000.00	1,155,154.07
	CORURIBE NETHERLANDS BV	200,000.00	189,174.28
	CREDIT SUISSE MORTGAGE TRUST	327,196.90	305,863.73
	CREDIT SUISSE MORTGAGE TRUST	362,932.79	349,339.58
	CREDIT SUISSE MORTGAGE TRUST	655,943.01	628,245.03
	CREDIT SUISSE MORTGAGE TRUST	689,065.35	660,228.38
	CREDIT SUISSE MORTGAGE TRUST	755,292.89	715,791.68
	CREDIT SUISSE MORTGAGE TRUST	748,618.38	693,923.72
	CREDIT SUISSE MORTGAGE TRUST	1,600,000.00	1,507,247.20
	CROWN CASTLE INC	837,000.00	820,379.37
	CVS HEALTH CORP	661,000.00	615,271.29
	DCP MIDSTREAM OPERATING	1,054,000.00	1,165,521.63
	DEEPHAVEN RESIDENTIAL MORTGAGE	973,166.12	951,285.55
	DELTA AIR LINES/SKYMILES	1,016,000.00	1,014,363.22
	DH EUROPE FINANCE II	884,000.00	744,962.08
	DREYFUS GOVERNMENT CASH MANAGE	9,334,151.52	9,334,151.52
	DRIVEN BRANDS FUNDING LLC	1,239,937.50	1,124,817.11
	DUKE ENERGY PROGRESS LLC	616,000.00	539,837.77
	EDISON INTERNATIONAL	614,000.00	608,310.65
	ELECTRICITE DE FRANCE SA	763,000.00	730,777.92
	ELEVANCE HEALTH INC	795,000.00	803,479.30
	EVERBANK MORTGAGE LOAN TRUST	1,115,810.33	1,017,829.91
	EVERBANK MORTGAGE LOAN TRUST	1,021,804.32	928,836.88
	FANNIE MAE	6,917.82	6,655.91
	FANNIE MAE	1,420,000.00	1,153,687.24
	FANNIE MAE	287,670.41	273,513.98
	FANNIE MAE	1,800,000.00	1,479,681.72
	FANNIE MAE	2,500,000.00	1,978,353.75
	FANNIE MAE	2,550,000.00	2,197,682.06
	FANNIE MAE	510,010.62	468,378.61

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	FANNIE MAE	712.38	720.81
	FANNIE MAE	1,335.21	1,331.74
	FANNIE MAE	5,646.63	5,830.56
	FANNIE MAE	71,373.61	73,502.82
	FANNIE MAE	8,112.18	8,055.66
	FANNIE MAE	218,292.55	215,692.67
	FANNIE MAE	212,895.08	210,359.60
	FANNIE MAE	37,585.20	38,706.58
	FANNIE MAE	257,947.01	255,081.52
	FANNIE MAE	9,462.03	9,823.00
	FANNIE MAE	8,429.99	8,731.45
	FANNIE MAE	76,672.24	79,418.77
	FANNIE MAE	60,920.03	64,229.17
	FANNIE MAE	40,526.70	40,770.03
	FANNIE MAE	28,646.88	29,599.97
	FANNIE MAE	20,868.89	21,933.09
	FANNIE MAE	437,311.73	450,353.52
	FANNIE MAE	1,813,300.93	1,518,217.16
	FANNIE MAE	703,947.39	692,338.07
	FANNIE MAE	1,230,640.40	1,133,981.57
	FANNIE MAE	1,223,690.43	1,073,246.22
	FANNIE MAE	1,846,699.10	1,542,791.26
	FANNIE MAE	863,792.24	758,474.66
	FANNIE MAE	840,722.00	735,057.86
	FANNIE MAE	1,056,787.54	917,554.98
	FANNIE MAE	906,468.07	787,897.12
	FANNIE MAE	701,986.39	702,342.87
	FANNIE MAE	1,691,419.29	1,689,882.86
	FANNIE MAE	13,509.92	14,585.38
	FANNIE MAE	30,419.99	32,068.25
	FANNIE MAE	980.95	990.52
	FANNIE MAE	53,685.83	55,875.22
	FANNIE MAE	146,015.14	151,965.36
	FANNIE MAE	105,631.84	106,320.17
	FANNIE MAE	75,136.50	75,972.09
	FANNIE MAE	118,607.60	119,926.63
	FANNIE MAE	27,881.73	27,549.68
	FANNIE MAE	15,353.42	15,246.44
	FANNIE MAE	783,941.40	689,036.29
	FANNIE MAE	1,377.19	1,380.29
	FANNIE MAE	22,001.08	22,182.81
	FANNIE MAE	41,564.52	41,069.59
	FANNIE MAE	220,485.07	222,939.37
	FANNIE MAE	27,375.66	28,192.57
	FANNIEMAE WHOLE LOAN	1,524.35	1,535.41
	FANNIEMAE WHOLE LOAN	30,464.19	30,160.21
	FEDEX CORP	771,000.00	750,610.58

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	FHLMC STRUCTURED PASS THROUGH	85,510.03	90,034.19
	FORD MOTOR CREDIT CO LLC	782,000.00	779,609.14
	FREDDIE MAC	9,536.41	9,909.16
	FREDDIE MAC	6,831.03	7,061.81
	FREDDIE MAC	16,919.12	17,396.81
	FREDDIE MAC	1,867.54	1,928.23
	FREDDIE MAC	6,081.06	6,240.17
	FREDDIE MAC	1,068,987.74	1,082,056.51
	FREDDIE MAC	97,559.97	100,582.54
	FREDDIE MAC	2,450.81	2,546.41
	FREDDIE MAC	6,831.27	6,778.07
	FREDDIE MAC	34,338.36	34,888.61
	FREDDIE MAC	1,262,346.08	1,248,685.43
	FREDDIE MAC	32,239.84	32,634.26
	FREDDIE MAC	206,935.42	209,467.19
	FREDDIE MAC	5,524.88	5,612.96
	FREDDIE MAC	40,203.84	41,682.03
	FREDDIE MAC	3,391.68	3,480.63
	FREDDIE MAC	8,339.76	8,518.70
	FREDDIE MAC	3,651.37	3,732.13
	FREDDIE MAC	795,136.08	782,859.12
	FREDDIE MAC	705,170.14	706,218.16
	FREDDIE MAC	2,085,000.00	1,537,216.50
	FREDDIE MAC	2,850,000.00	2,149,472.57
	GCAT	1,026,943.19	1,015,109.42
	GENERAL MOTORS FINL CO	1,933,000.00	1,689,675.04
	GMRF MORTGAGE ACQUISITION CO.	20,561.38	19,781.54
	GOLDMAN SACHS GROUP INC	454,000.00	446,692.87
	GOLDMAN SACHS GROUP INC	1,031,000.00	910,513.99
	GOVERNMENT NATIONAL MORTGAGE A	521,501.77	535,900.50
	GOVERNMENT NATIONAL MORTGAGE A	522,061.36	524,426.82
	GOVERNMENT NATIONAL MORTGAGE A	3,728,138.84	38,782.71
	GOVERNMENT NATIONAL MORTGAGE A	1,348,612.38	65,890.10
	GOVERNMENT NATIONAL MORTGAGE A	7,187,636.81	258,659.33
	GOVERNMENT NATIONAL MORTGAGE A	1,650,000.00	1,353,606.38
	GOVERNMENT NATIONAL MORTGAGE A	2,500,000.00	2,111,029.00
	GOVERNMENT NATIONAL MORTGAGE A	350,000.00	368,354.18
	GOVERNMENT NATIONAL MORTGAGE A	1,700,000.00	1,441,082.69
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,513,342.43
	GS MORTGAGE SECURITIES TRUST	750,000.00	713,401.88
	GS MORTGAGE SECURITIES TRUST	1,325,000.00	1,176,929.66
	GS MORTGAGE-BACKED SECURITIES	272,262.25	239,970.69
	GS MORTGAGE-BACKED SECURITIES	681,486.61	604,927.11
	HF SINCLAIR CORP	1,011,000.00	1,005,792.64
	HOME DEPOT INC/THE	481,000.00	539,891.16
	HONO MORTGAGE TRUST	765,000.00	735,326.64
	HYUNDAI CAPITAL AMERICA	847,000.00	872,057.55

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	IMPERIAL BRANDS FIN PLC	1,017,000.00	1,057,468.24
	INGERSOLL RAND INC	1,085,000.00	1,121,759.29
	INVITATION HOMES OP	1,017,000.00	970,679.93
	JACK IN THE BOX FUNDING LLC	1,092,500.00	1,043,854.14
	JERSEY MIKE'S FUNDING LLC	962,725.00	946,163.92
	JOHN DEERE CAPITAL CORP	1,214,000.00	1,271,530.17
	JP MORGAN CHASE COMMERCIAL MOR	755,000.00	722,822.35
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	498,479.78
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,115,420.40
	JP MORGAN MORTGAGE TRUST	180,689.66	173,000.50
	JP MORGAN MORTGAGE TRUST	13,826.25	13,619.17
	JP MORGAN MORTGAGE TRUST	1,486.98	1,505.73
	JP MORGAN MORTGAGE TRUST	14,492.06	10,297.20
	JP MORGAN MORTGAGE TRUST	368,421.70	369,855.16
	JP MORGAN MORTGAGE TRUST	1,421,311.80	1,293,738.26
	JP MORGAN MORTGAGE TRUST	1,122,565.40	944,386.21
	JPMBB COMMERCIAL MORTGAGE SECU	515,000.00	489,730.03
	JPMORGAN CHASE & CO	831,000.00	811,081.79
	JPMORGAN CHASE & CO	1,083,000.00	995,346.83
	KROGER CO	536,000.00	519,741.44
	KROGER CO	326,000.00	327,438.28
	LOWE'S COS INC	953,000.00	964,374.32
	MACQUARIE AIRFINANCE HLD	1,047,000.00	1,091,369.77
	MADISON AVENUE TRUST	550,000.00	519,800.33
	MADISON PARK FUNDING LTD	1,425,000.00	1,427,261.48
	MARS INC	795,000.00	711,767.65
	MARVELL TECHNOLOGY INC	1,098,000.00	990,946.90
	MASTERCARD INC	1,055,000.00	910,766.19
	MASTR ALTERNATIVE LOANS TRUST	15,150.97	15,126.22
	MATTEL INC	748,000.00	714,744.89
	MC BRAZIL DWNSTRM	562,412.56	481,266.82
	MELLO MORTGAGE CAPITAL ACCEPTA	730,474.30	632,174.37
	MERITAGE HOMES CORP	1,238,000.00	1,182,978.82
	MICRON TECHNOLOGY INC	566,000.00	493,968.97
	MICRON TECHNOLOGY INC	236,000.00	259,150.97
	MICROSOFT CORP	1,482,000.00	1,015,747.91
	MID-STATE TRUST	268,952.73	271,903.89
	MIDWEST CONNECTOR CAPIT	988,000.00	981,672.19
	MILL CITY MORTGAGE TRUST	1,100,000.00	1,043,556.14
	MILL CITY MORTGAGE TRUST	947,979.04	847,879.09
	MORGAN STANLEY	705,000.00	708,986.44
	MORGAN STANLEY	813,000.00	804,671.32
	MORGAN STANLEY CAPITAL I TRUST	1,210,000.00	1,189,607.87
	NEIGHBORLY ISSUER LLC	1,161,000.00	1,075,348.04
	NEW YORK LIFE GLOBAL FDG	802,000.00	804,599.96
	NGPL PIPECO LLC	1,052,000.00	1,244,184.63
	NORFOLK SOUTHERN CORP	692,000.00	676,695.44

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	NORTHWESTERN MUTUAL LIFE	1,022,292.00	823,171.75
	OCCIDENTAL PETROLEUM COR	887,000.00	1,062,326.19
	OHIO POWER COMPANY	959,000.00	629,269.21
	ORACLE CORP	266,000.00	257,271.28
	ORACLE CORP	332,000.00	275,703.98
	PACIFIC GAS & ELECTRIC	1,054,000.00	761,188.02
	PACIFICORP	738,000.00	781,349.59
	PARAMOUNT GLOBAL	328,000.00	290,614.61
	PENSKE TRUCK LEASING/PTL	580,000.00	590,952.88
	PERNOD RIC INTL FIN LLC	1,668,000.00	1,390,264.26
	PETROLEOS DEL PERU SA	100,000.00	78,690.61
	PETROLEOS DEL PERU SA	100,000.00	68,192.05
	PHILIP MORRIS INTL INC	1,149,000.00	1,200,638.46
	PLANET FITNESS MASTER ISSUER L	1,096,875.00	1,055,558.90
	PNC CAPITAL TRUST C	1,392,000.00	1,354,918.22
	REPUBLIC OF ARGENTINA	0.33	0.22
	REPUBLIC OF CHILE	697,000.00	463,554.15
	REPUBLIC OF GHANA	200,000.00	104,250.00
	REPUBLIC OF GHANA	200,000.00	106,400.00
	REPUBLIC OF NIGERIA	200,000.00	159,500.00
	REPUBLIC OF POLAND	736,000.00	751,735.68
	RESIDENTIAL ASSET SECURITIZATI	134,841.85	58,827.98
	ROGERS COMMUNICATIONS INC	1,148,000.00	1,166,737.51
	ROYAL BANK OF CANADA	940,000.00	963,738.11
	SABRA HEALTH CARE LP	595,000.00	598,336.44
	SEQUOIA MORTGAGE TRUST	85,036.03	82,596.35
	SEQUOIA MORTGAGE TRUST	80,877.22	78,573.36
	SEQUOIA MORTGAGE TRUST	517,822.57	476,680.12
	SHERWIN-WILLIAMS CO/THE	683,000.00	622,304.54
	STARBUCKS CORP	568,000.00	417,215.47
	STATE STREET CORP	1,364,000.00	1,183,122.31
	STORE CAPITAL LLC	635,000.00	622,071.38
	STORE CAPITAL LLC	116,000.00	101,378.08
	STORE CAPITAL LLC	374,000.00	317,482.20
	T-MOBILE USA INC	991,000.00	963,373.45
	T-MOBILE USA INC	472,000.00	501,119.25
	TAL ADVANTAGE VII LLC	754,000.00	704,793.21
	TEXTRON FINANCIAL CORP	1,478,000.00	1,325,233.34
	THERMO FISHER SCIENTIFIC INC	708,000.00	752,683.87
	TIMKEN CO	752,000.00	749,976.93
	TOLL BROS FINANCE CORP	992,000.00	961,929.11
	TOWD POINT MORTGAGE TRUST	1,000,000.00	939,151.20
	TOWD POINT MORTGAGE TRUST	800,000.00	710,371.12
	TOWD POINT MORTGAGE TRUST	800,000.00	730,562.32
	TRANSJAMAICAN HIGHWAY	133,739.47	123,040.31
	TRIMARAN ADVISORS CAVU 2019-1	950,000.00	930,926.85
	TRUIST FINANCIAL CORP	1,625,000.00	1,604,667.53

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	TYSON FOODS INC	687,000.00	712,997.21
	UBS COMMERCIAL MORTGAGE TRUST	340,000.00	323,309.84
	UNITED MEXICAN STATES	878,000.00	573,457.59
	UNITEDHEALTH GROUP INC	911,000.00	784,112.74
	US BANCORP	684,000.00	682,034.90
	US TREASURY N/B	2,180,000.00	1,484,273.45
	US TREASURY N/B	1,730,000.00	1,352,778.90
	US TREASURY N/B	1,150,000.00	1,170,304.69
	US TREASURY N/B	2,430,000.00	2,478,220.31
	US TREASURY N/B	1,995,000.00	1,977,232.03
	US TREASURY N/B	2,900,000.00	2,816,964.85
	US TREASURY N/B	4,750,000.00	4,893,056.65
	US TREASURY N/B	7,830,000.00	7,958,460.94
	US TREASURY N/B	105,000.00	106,689.84
	US TREASURY N/B	10,590,000.00	11,051,657.81
	US TREASURY N/B	5,360,000.00	5,607,062.50
	US TREASURY N/B	2,155,000.00	2,194,396.09
	US TREASURY N/B	5,265,000.00	5,327,933.18
	US TREASURY N/B	839,000.00	843,981.56
	US TREASURY N/B	6,765,000.00	6,774,249.04
	VERDELITE STATIC CLO LTD	800,000.00	801,068.00
	VERIZON COMMUNICATIONS	932,000.00	610,328.73
	VERUS SECURITIZATION TRUST	823,238.38	793,666.09
	VIATRIS INC	922,000.00	818,723.72
	VIDEOTRON LTD	1,404,000.00	1,340,423.79
	WALMART INC	686,000.00	665,796.52
	WARNERMEDIA HOLDINGS INC	1,329,000.00	1,025,203.07
	WASHINGTON MUTUAL MORTGAGE PAS	39,854.37	35,714.94
	WASTE MANAGEMENT INC	1,110,000.00	1,143,571.93
	WE SODA INV HOLDING PLC	200,000.00	207,818.00
	WEIR GROUP PLC/THE	1,574,000.00	1,513,795.89
	WELLS FARGO COMMERCIAL MORTGAG	385,000.00	379,337.96
	WELLS FARGO COMMERCIAL MORTGAG	2,380,000.00	2,217,168.49
	WELLS FARGO MORTGAGE BACKED SE	887,300.05	799,263.47
	WENDYS FUNDING LLC	1,547,994.46	1,350,090.33
	WESTERN MIDSTREAM OPERAT	827,000.00	750,540.13
	WESTROCK MWV LLC	570,000.00	665,045.59
	YPF SOCIEDAD ANONIMA	35,000.00	34,050.26
TOTAL TS Active Bond		289,369,687.48	261,928,804.94