

TS Active Bond

Effective Date : 12/31/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	3R LUX SARL	200,000.00	206,180.40
	7-ELEVEN INC	1,534,000.00	1,237,377.28
	AB BSL CLO	1,100,000.00	1,101,071.40
	ABBVIE INC	692,000.00	588,989.16
	ADJUSTABLE RATE MORTGAGE TRUST	787.25	771.98
	AERCAP IRELAND CAP LTD/A	783,000.00	724,850.51
	AGATE BAY MORTGAGE LOAN TRUST	915,826.95	855,502.44
	AGATE BAY MORTGAGE LOAN TRUST	1,427,262.77	1,330,571.71
	AKER BP ASA	1,070,000.00	1,005,008.60
	ALCON FINANCE CORP	777,000.00	570,734.54
	AMCOR FLEXIBLES NORTH AM	1,057,000.00	926,426.43
	AMERICAN EXPRESS CO	1,107,000.00	1,119,351.85
	AMERICAN TOWER CORP	876,000.00	902,768.03
	AMGEN INC	910,000.00	916,548.60
	ANGEL OAK MORTGAGE TRUST	705,229.59	697,093.99
	ANGEL OAK MORTGAGE TRUST	781,394.52	755,176.47
	ANHEUSER-BUSCH CO/INBEV	572,000.00	520,599.49
	APACHE CORP	866,000.00	754,557.23
	APPLE INC	1,203,000.00	1,102,594.00
	ARAB REPUBLIC OF EGYPT	200,000.00	187,150.00
	ARAB REPUBLIC OF EGYPT	200,000.00	147,050.00
	ASHTED CAPITAL INC	1,052,000.00	1,011,098.96
	AT&T INC	536,000.00	495,798.07
	AT&T INC	1,135,000.00	784,672.16
	BANK	500,000.00	482,471.25
	BANK	1,230,000.00	1,060,801.08
	BANK	970,000.00	845,222.69
	BANK OF AMERICA CORP	647,000.00	630,132.76
	BANK OF AMERICA CORP	672,000.00	577,892.09
	BANK OF MONTREAL	775,000.00	741,614.98
	BANK OF NOVA SCOTIA	853,000.00	789,449.11
	BANK OF NY MELLON CORP	862,000.00	892,845.87
	BARCLAYS COMMERCIAL MORTGAGE S	525,000.00	543,539.59
	BARCLAYS PLC	1,282,000.00	1,082,811.02
	BAT CAPITAL CORP	938,000.00	861,777.31
	BECTON DICKINSON & CO	654,000.00	565,803.69
	BERKSHIRE HATHAWAY FIN	522,000.00	436,518.13
	BRASKEM AMERICA FINANCE	421,000.00	355,144.06
	BRAVO RESIDENTIAL FUNDING TRUS	865,784.95	825,209.33
	BROADCOM INC	1,265,000.00	1,107,577.35
	BURLINGTN NORTH SANTA FE	853,000.00	876,396.92
	CARGILL INC	966,000.00	855,333.19
	CELANESE US HOLDINGS LLC	381,000.00	387,108.76
	CF HIPPOLYTA ISSUER LLC	944,424.60	922,762.33
	CHARTER COMM OPT LLC/CAP	432,000.00	431,386.00
	CHARTER COMM OPT LLC/CAP	602,000.00	569,343.31

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	CHENIERE ENERGY PARTNERS	300,000.00	277,593.13
	CHENIERE ENERGY PARTNERS	954,000.00	827,203.57
	CIT GROUP HOME EQUITY LOAN TRU	698.93	698.62
	CITIGROUP COMMERCIAL MORTGAGE	305,000.00	282,973.54
	CITIGROUP COMMERCIAL MORTGAGE	830,000.00	728,142.73
	CITIGROUP INC	550,000.00	560,756.63
	CITIGROUP INC	1,505,000.00	1,462,667.24
	CITIZENS BANK NA/RI	883,000.00	874,861.44
	CMS ENERGY CORP	1,513,000.00	1,433,483.53
	COCA-COLA CO/THE	1,617,000.00	949,651.31
	COINSTAR FUNDING LLC	1,295,000.00	1,146,761.74
	COLT FUNDING LLC	494,097.75	486,175.14
	COMCAST CORP	673,000.00	511,863.71
	COMMONSPIRIT HEALTH	723,000.00	566,641.40
	COMMONWEALTH OF BAHAMAS	382,000.00	363,331.02
	CORESTATES CAPTL III	1,172,000.00	1,156,211.24
	CORURIFE NETHERLANDS BV	200,000.00	199,396.32
	CREDIT SUISSE MORTGAGE TRUST	320,093.60	303,003.51
	CREDIT SUISSE MORTGAGE TRUST	348,124.51	332,464.86
	CREDIT SUISSE MORTGAGE TRUST	627,379.93	593,755.06
	CREDIT SUISSE MORTGAGE TRUST	675,854.85	638,701.15
	CREDIT SUISSE MORTGAGE TRUST	744,284.35	691,454.53
	CREDIT SUISSE MORTGAGE TRUST	737,823.73	658,146.66
	CREDIT SUISSE MORTGAGE TRUST	1,566,734.03	1,454,130.51
	CROWN CASTLE INC	837,000.00	827,440.97
	CVS HEALTH CORP	661,000.00	556,496.86
	DCP MIDSTREAM OPERATING	1,054,000.00	1,132,355.67
	DEEPHAVEN RESIDENTIAL MORTGAGE	936,501.86	890,665.90
	DELTA AIR LINES/SKYMILES	1,016,000.00	1,002,267.70
	DH EUROPE FINANCE II	884,000.00	689,616.44
	DREYFUS GOVERNMENT CASH MANAGE	2,105,418.70	2,105,418.70
	DRIVEN BRANDS FUNDING LLC	1,206,905.01	1,090,878.11
	DUKE ENERGY PROGRESS LLC	616,000.00	501,703.39
	EDISON INTERNATIONAL	614,000.00	595,528.87
	ELECTRICITE DE FRANCE SA	763,000.00	681,132.45
	ELEVANCE HEALTH INC	795,000.00	762,317.72
	ERAC USA FINANCE LLC	982,000.00	797,960.53
	EVERBANK MORTGAGE LOAN TRUST	1,087,264.13	962,794.02
	EVERBANK MORTGAGE LOAN TRUST	995,663.11	876,618.94
	FANNIE MAE	6,538.57	6,157.56
	FANNIE MAE	1,420,000.00	1,063,514.54
	FANNIE MAE	278,060.64	256,383.95
	FANNIE MAE	1,800,000.00	1,386,856.08
	FANNIE MAE	2,500,000.00	1,841,818.50
	FANNIE MAE	2,550,000.00	2,073,717.63
	FANNIE MAE	515,769.78	449,133.41
	FANNIE MAE	50.93	50.76

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	FANNIE MAE	932.86	930.66
	FANNIE MAE	5,381.74	5,496.70
	FANNIE MAE	70,464.22	70,192.57
	FANNIE MAE	6,055.26	6,014.16
	FANNIE MAE	210,704.69	198,727.89
	FANNIE MAE	202,922.90	191,389.77
	FANNIE MAE	37,138.40	36,995.22
	FANNIE MAE	251,670.72	236,459.58
	FANNIE MAE	8,626.59	8,938.10
	FANNIE MAE	8,106.17	8,326.92
	FANNIE MAE	72,498.84	73,789.59
	FANNIE MAE	59,685.94	61,912.42
	FANNIE MAE	39,022.50	39,080.65
	FANNIE MAE	28,013.25	28,244.42
	FANNIE MAE	20,498.26	21,195.40
	FANNIE MAE	430,748.98	429,088.47
	FANNIE MAE	1,786,387.22	1,408,008.83
	FANNIE MAE	690,390.74	650,085.16
	FANNIE MAE	1,184,051.61	1,053,915.94
	FANNIE MAE	1,207,463.08	1,001,394.64
	FANNIE MAE	1,780,384.23	1,397,738.66
	FANNIE MAE	850,202.41	705,616.42
	FANNIE MAE	820,532.60	677,907.35
	FANNIE MAE	1,042,435.38	854,692.86
	FANNIE MAE	883,838.82	725,496.65
	FANNIE MAE	668,000.05	647,072.16
	FANNIE MAE	1,669,606.28	1,612,404.18
	FANNIE MAE	12,953.09	13,761.07
	FANNIE MAE	29,413.18	30,499.87
	FANNIE MAE	960.58	969.99
	FANNIE MAE	52,892.74	53,290.16
	FANNIE MAE	143,111.74	144,765.32
	FANNIE MAE	104,493.11	104,233.92
	FANNIE MAE	71,987.82	69,769.73
	FANNIE MAE	115,234.81	111,684.19
	FANNIE MAE	27,106.27	25,565.63
	FANNIE MAE	11,945.92	11,865.26
	FANNIE MAE	766,662.61	641,070.38
	FANNIE MAE	507.36	506.19
	FANNIE MAE	21,674.79	21,123.23
	FANNIE MAE	40,730.69	38,416.61
	FANNIE MAE	217,407.20	210,703.92
	FANNIE MAE	27,015.44	26,911.29
	FANNIEMAE WHOLE LOAN	1,234.24	1,242.24
	FANNIEMAE WHOLE LOAN	28,787.96	28,498.45
	FEDEX CORP	771,000.00	703,857.43
	FHLMC STRUCTURED PASS THROUGH	83,967.84	86,569.63

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	FORD MOTOR CREDIT CO LLC	782,000.00	766,202.00
	FREDDIE MAC	9,259.81	9,604.67
	FREDDIE MAC	6,647.56	6,795.83
	FREDDIE MAC	16,629.86	16,543.48
	FREDDIE MAC	1,834.91	1,847.05
	FREDDIE MAC	5,849.54	5,807.18
	FREDDIE MAC	1,050,476.78	1,019,459.49
	FREDDIE MAC	94,844.76	94,604.82
	FREDDIE MAC	2,056.28	2,132.72
	FREDDIE MAC	4,926.41	4,897.79
	FREDDIE MAC	32,151.97	32,569.10
	FREDDIE MAC	1,204,251.20	1,137,340.40
	FREDDIE MAC	29,598.49	28,723.94
	FREDDIE MAC	203,854.76	197,831.35
	FREDDIE MAC	5,337.31	5,322.58
	FREDDIE MAC	39,289.43	39,977.80
	FREDDIE MAC	3,101.36	3,082.80
	FREDDIE MAC	8,056.29	7,959.95
	FREDDIE MAC	3,584.92	3,544.39
	FREDDIE MAC	791,095.19	745,615.70
	FREDDIE MAC	676,400.05	654,870.07
	FREDDIE MAC	815,246.75	787,813.35
	FREDDIE MAC	2,085,000.00	1,444,039.93
	FREDDIE MAC	2,850,000.00	2,022,970.76
	GCAT	986,695.21	948,805.03
	GENERAL MOTORS FINL CO	1,933,000.00	1,655,814.06
	GEORGIA POWER CO	566,000.00	571,779.53
	GMRF MORTGAGE ACQUISITION CO.	20,406.84	19,011.82
	GOLDMAN SACHS GROUP INC	454,000.00	441,023.25
	GOLDMAN SACHS GROUP INC	1,031,000.00	879,012.25
	GOVERNMENT NATIONAL MORTGAGE A	503,977.84	502,500.26
	GOVERNMENT NATIONAL MORTGAGE A	485,038.43	480,708.93
	GOVERNMENT NATIONAL MORTGAGE A	3,702,888.74	38,056.81
	GOVERNMENT NATIONAL MORTGAGE A	1,332,606.96	63,772.04
	GOVERNMENT NATIONAL MORTGAGE A	7,144,422.62	253,411.24
	GOVERNMENT NATIONAL MORTGAGE A	1,650,000.00	1,266,232.11
	GOVERNMENT NATIONAL MORTGAGE A	2,500,000.00	1,962,621.50
	GOVERNMENT NATIONAL MORTGAGE A	350,000.00	348,716.03
	GOVERNMENT NATIONAL MORTGAGE A	1,700,000.00	1,348,379.82
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,516,223.63
	GS MORTGAGE SECURITIES TRUST	750,000.00	748,064.03
	GS MORTGAGE SECURITIES TRUST	1,325,000.00	1,148,147.35
	GS MORTGAGE-BACKED SECURITIES	259,404.58	219,568.21
	GS MORTGAGE-BACKED SECURITIES	668,933.20	578,431.02
	HF SINCLAIR CORP	1,011,000.00	998,660.17
	HOME DEPOT INC	481,000.00	505,286.47
	HONO MORTGAGE TRUST	765,000.00	749,411.21

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	HYUNDAI CAPITAL AMERICA	847,000.00	851,267.89
	IMPERIAL BRANDS FIN PLC	1,017,000.00	1,044,390.20
	INGERSOLL RAND INC	1,085,000.00	1,096,124.22
	INVITATION HOMES OP	1,017,000.00	937,785.00
	JACK IN THE BOX FUNDING LLC	1,086,750.00	1,032,830.57
	JERSEY MIKES FUNDING LLC	962,725.00	950,460.36
	JOHN DEERE CAPITAL CORP	1,214,000.00	1,211,890.87
	JP MORGAN CHASE COMMERCIAL MOR	755,000.00	721,601.59
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	504,033.24
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,116,428.88
	JP MORGAN MORTGAGE TRUST	162,709.83	151,050.16
	JP MORGAN MORTGAGE TRUST	13,402.43	13,083.06
	JP MORGAN MORTGAGE TRUST	14,020.37	9,752.42
	JP MORGAN MORTGAGE TRUST	368,421.70	369,296.30
	JP MORGAN MORTGAGE TRUST	1,401,742.52	1,234,113.18
	JP MORGAN MORTGAGE TRUST	1,104,974.64	880,440.48
	JPMBB COMMERCIAL MORTGAGE SECU	515,000.00	489,244.85
	JPMORGAN CHASE & CO	831,000.00	797,342.47
	JPMORGAN CHASE & CO	1,083,000.00	968,801.14
	JPMORGAN CHASE & CO	774,000.00	745,610.55
	KEYSIGHT TECHNOLOGIES	777,000.00	747,924.34
	KROGER CO	536,000.00	484,439.61
	LOWE'S COS INC	953,000.00	934,865.30
	MACQUARIE AIRFINANCE HLD	1,047,000.00	1,079,018.95
	MADISON AVENUE TRUST	550,000.00	527,355.84
	MADISON PARK FUNDING LTD	1,425,000.00	1,426,982.18
	MARS INC	795,000.00	665,991.20
	MARSH & MCLENNAN COS INC	774,000.00	751,805.01
	MARVELL TECHNOLOGY INC	1,098,000.00	963,440.70
	MASTERCARD INC	1,055,000.00	876,523.39
	MASTR ALTERNATIVE LOANS TRUST	14,980.76	14,500.77
	MATTEL INC	748,000.00	669,422.75
	MC BRAZIL DWNSTRM	553,308.26	459,513.10
	MELLO MORTGAGE CAPITAL ACCEPTA	718,087.09	593,151.43
	MERITAGE HOMES CORP	1,238,000.00	1,156,792.28
	MICRON TECHNOLOGY INC	566,000.00	474,520.47
	MICRON TECHNOLOGY INC	236,000.00	251,334.71
	MICROSOFT CORP	1,482,000.00	914,771.57
	MID-STATE TRUST	227,548.81	229,039.23
	MIDWEST CONNECTOR CAPIT	988,000.00	968,990.02
	MILL CITY MORTGAGE TRUST	1,100,000.00	1,019,171.45
	MILL CITY MORTGAGE TRUST	947,979.04	828,076.00
	MORGAN STANLEY	705,000.00	685,355.68
	MORGAN STANLEY	813,000.00	796,571.94
	MORGAN STANLEY CAPITAL I TRUST	1,210,000.00	1,174,516.27
	NEIGHBORLY ISSUER LLC	1,158,000.00	1,066,814.80
	NEW YORK LIFE GLOBAL FDG	802,000.00	766,696.23

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	NGPL PIPECO LLC	1,052,000.00	1,178,599.77
	NORFOLK SOUTHERN CORP	692,000.00	631,853.12
	NORTHWESTERN MUTUAL LIFE	1,022,292.00	767,001.46
	OCCIDENTAL PETROLEUM COR	887,000.00	1,011,700.67
	OHIO POWER COMPANY	959,000.00	577,010.58
	ORACLE CORP	266,000.00	244,709.84
	ORACLE CORP	332,000.00	259,953.77
	PACIFICORP	738,000.00	742,459.22
	PENSKE TRUCK LEASING/PTL	580,000.00	583,873.29
	PERNOD RIC INTL FIN LLC	1,668,000.00	1,343,149.79
	PETROLEOS DEL PERU SA	100,000.00	75,230.68
	PETROLEOS DEL PERU SA	100,000.00	63,689.26
	PHILIP MORRIS INTL INC	1,149,000.00	1,151,497.16
	PLANET FITNESS MASTER ISSUER L	1,094,062.50	1,051,266.06
	PNC CAPITAL TRUST C	1,134,000.00	1,115,901.59
	REPUBLIC OF ARGENTINA	0.33	0.27
	REPUBLIC OF CHILE	697,000.00	410,828.73
	REPUBLIC OF GHANA	12,800.00	11,870.84
	REPUBLIC OF GHANA	96,800.00	83,490.00
	REPUBLIC OF GHANA	22,973.71	17,811.52
	REPUBLIC OF GHANA	139,200.00	97,714.22
	REPUBLIC OF NIGERIA	200,000.00	159,259.00
	REPUBLIC OF POLAND	736,000.00	678,388.13
	RESIDENTIAL ASSET SECURITIZATI	134,842.54	57,756.84
	ROGERS COMMUNICATIONS IN	1,148,000.00	1,119,734.71
	ROYAL BANK OF CANADA	940,000.00	932,696.92
	RTX CORP	698,000.00	760,389.75
	SABRA HEALTH CARE LP	595,000.00	594,494.17
	SEQUOIA MORTGAGE TRUST	82,666.35	79,638.02
	SEQUOIA MORTGAGE TRUST	73,721.65	71,241.32
	SEQUOIA MORTGAGE TRUST	499,410.29	442,367.00
	SHERWIN-WILLIAMS CO	683,000.00	575,089.40
	STARBUCKS CORP	568,000.00	379,937.34
	STATE STREET CORP	1,364,000.00	1,258,530.54
	STORE CAPITAL LLC	635,000.00	611,651.93
	STORE CAPITAL LLC	116,000.00	100,095.82
	STORE CAPITAL LLC	374,000.00	307,812.91
	T-MOBILE USA INC	991,000.00	932,389.46
	T-MOBILE USA INC	472,000.00	462,163.81
	TAL ADVANTAGE VII LLC	719,875.00	668,728.46
	TEXTRON FINANCIAL CORP	1,478,000.00	1,320,522.23
	THERMO FISHER SCIENTIFIC	708,000.00	696,829.61
	TIMKEN CO	1,198,000.00	1,175,014.88
	TOLL BROS FINANCE CORP	992,000.00	933,666.63
	TOWD POINT MORTGAGE TRUST	1,000,000.00	909,235.90
	TOWD POINT MORTGAGE TRUST	800,000.00	691,587.68
	TOWD POINT MORTGAGE TRUST	800,000.00	715,317.76

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	TRUIST FINANCIAL CORP	1,625,000.00	1,600,920.52
	TYSON FOODS INC	687,000.00	694,588.81
	UBS COMMERCIAL MORTGAGE TRUST	340,000.00	324,971.01
	UNITED MEXICAN STATES	878,000.00	496,900.12
	UNITEDHEALTH GROUP INC	911,000.00	720,785.58
	US BANCORP	684,000.00	655,367.37
	US TREASURY N/B	2,180,000.00	1,324,009.38
	US TREASURY N/B	1,730,000.00	1,211,946.10
	US TREASURY N/B	1,455,000.00	1,331,097.66
	US TREASURY N/B	7,230,000.00	6,549,928.13
	US TREASURY N/B	2,900,000.00	2,665,281.25
	US TREASURY N/B	1,355,000.00	1,357,170.11
	US TREASURY N/B	555,000.00	524,908.59
	US TREASURY N/B	11,315,000.00	10,885,825.56
	US TREASURY N/B	2,540,000.00	2,534,046.88
	US TREASURY N/B	6,450,000.00	6,312,937.50
	US TREASURY N/B	22,540,000.00	21,958,890.63
	VERDELITE STATIC CLO LTD	800,000.00	801,148.80
	VERIZON COMMUNICATIONS	932,000.00	553,895.10
	VERUS SECURITIZATION TRUST	801,499.72	754,308.62
	VIATRIS INC	922,000.00	800,101.17
	VIDEOTRON LTD	1,404,000.00	1,304,062.86
	WALMART INC	686,000.00	599,591.14
	WARNERMEDIA HOLDINGS INC	866,000.00	646,501.78
	WASHINGTON MUTUAL MORTGAGE PAS	39,506.18	34,516.26
	WASTE MANAGEMENT INC	1,110,000.00	1,088,792.62
	WE SODA INV HOLDING PLC	200,000.00	205,200.00
	WEIR GROUP PLC (THE)	1,574,000.00	1,513,633.43
	WELLS FARGO COMMERCIAL MORTGAG	385,000.00	379,991.77
	WELLS FARGO COMMERCIAL MORTGAG	2,380,000.00	2,170,432.43
	WELLS FARGO MORTGAGE BACKED SE	877,899.02	775,657.32
	WENDYS FUNDING LLC	1,543,993.07	1,313,592.09
	WESTERN MIDSTREAM OPERAT	827,000.00	708,070.37
	WESTROCK MWV LLC	570,000.00	646,606.79
	YPF SOCIEDAD ANONIMA	35,000.00	34,252.05
TOTAL TS Active Bond		288,134,887.04	250,780,809.72