

TS Active Bond

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	7-ELEVEN INC	1,401,000.00	1,274,889.36
	AB BSL CLO 2 LTD	1,100,000.00	1,077,457.70
	ABBVIE INC	927,000.00	992,175.46
	ADAMS OUTDOOR ADVERTISING	2,039,548.26	2,064,795.42
	ADJUSTABLE RATE MORTGAGE TRUST	1,670.69	1,693.77
	AERCAP IRELAND CAP LTD/A	1,500,000.00	1,387,096.85
	AEROPUERTO INTL TOCUMEN	200,000.00	182,038.95
	AGATE BAY MORTGAGE LOAN TRUST	1,278,363.98	1,273,366.60
	AGATE BAY MORTGAGE LOAN TRUST	1,992,255.56	1,981,009.28
	AIMCO	1,400,000.00	1,384,877.20
	AIRPORT AUTHORITY HK	200,000.00	178,403.39
	ALCON FINANCE CORP	1,038,000.00	966,751.85
	ALFA DESARROLLO SPA	199,460.84	173,032.28
	ALLSTATE CORP	1,447,000.00	1,251,075.30
	ALPHABET INC	467,000.00	380,024.84
	AMCOR FLEXIBLES NORTH AM	1,094,000.00	1,008,313.63
	AMERICAN FINANCIAL GROUP INC/OH	833,000.00	898,573.90
	AMERICAN WATER CAPITAL C	676,000.00	877,574.86
	ANHEUSER-BUSCH CO/INBEV	1,358,000.00	1,509,591.52
	APPLE INC	729,000.00	862,175.18
	ARAB REPUBLIC OF EGYPT	200,000.00	196,708.80
	ARAB REPUBLIC OF EGYPT	585,000.00	490,043.97
	ARAB REPUBLIC OF EGYPT	200,000.00	158,500.00
	ARAB REPUBLIC OF EGYPT	200,000.00	182,948.00
	ARAB REPUBLIC OF EGYPT	200,000.00	164,700.40
	ARAB REPUBLIC OF EGYPT	350,000.00	347,095.00
	ARES CAPITAL CORP	1,216,000.00	1,181,020.34
	AT&T INC	700,000.00	740,649.00
	AT&T INC	1,000,000.00	894,566.49
	AUSTIN FAIRMONT HOTEL TRUST	2,500,000.00	2,443,402.75
	BANCO NACIONAL DE PANAMA	200,000.00	176,626.00
	BANK	500,000.00	514,552.10
	BANK	1,230,000.00	1,187,590.71
	BANK	970,000.00	906,075.06
	BANK OF AMERICA CORP	6,415.00	138,884.75
	BANK OF AMERICA CORP	22,305.00	481,564.95
	BANK OF AMERICA CORP	1,158,000.00	1,180,418.96
	BANK OF AMERICA CORP	873,000.00	879,900.33
	BANK OF AMERICA CORP	1,158,000.00	1,065,092.58
	BANK OF MONTREAL	1,038,000.00	1,027,476.39
	BANK OF NOVA SCOTIA/THE	1,410,000.00	1,214,660.12
	BARCLAYS COMMERCIAL MORTGAGE S	930,000.00	854,082.89
	BARCLAYS COMMERCIAL MORTGAGE S	2,745,000.00	2,598,193.83
	BARCLAYS COMMERCIAL MORTGAGE S	720,000.00	699,176.38
	BARCLAYS PLC	1,282,000.00	1,162,989.99
	BAT CAPITAL CORP	1,493,000.00	1,455,358.59

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	BECTON DICKINSON AND CO	848,000.00	911,523.39
	BENEFIT STREET PARTNERS CLO LT	1,375,000.00	1,374,993.13
	BERKSHIRE HATHAWAY FIN	709,000.00	776,022.07
	BNP PARIBAS	503,000.00	515,178.86
	BOARDWALK PIPELINES LP	1,010,000.00	1,044,642.42
	BOEING CO/THE	748,000.00	863,334.52
	BPR TRUST	1,000,000.00	994,518.40
	BRASKEM AMERICA FINANCE	773,000.00	850,307.73
	BRASKEM IDESA SAPI	200,000.00	196,012.00
	BRASKEM NETHERLANDS	200,000.00	197,340.00
	BRASKEM NETHERLANDS	421,000.00	417,632.00
	BRITISH TELECOMMUNICATIO	1,340,000.00	1,269,919.69
	BROADCOM INC	1,588,000.00	1,609,626.11
	BRUNSWICK CORP/DE	802,000.00	793,009.58
	BSPRT 2018-FL4 ISSUER LTD.	825,000.00	815,222.27
	BURLINGTN NORTH SANTA FE	899,000.00	1,121,264.51
	CANADIAN NATURAL RESOURCES LTD	712,000.00	851,441.97
	CARRIER GLOBAL CORP	730,000.00	667,618.35
	CENOVUS ENERGY INC	832,000.00	901,463.78
	CF HIPPOLYTA ISSUER LLC	966,528.67	914,142.62
	CHARLES SCHWAB CORP/THE	1,283,000.00	1,278,188.75
	CHARTER COMM OPT LLC/CAP	1,081,000.00	1,231,714.54
	CIT GROUP HOME EQUITY LOAN TRU	1,802.04	1,743.65
	CITIGROUP COMMERCIAL MORTGAGE	830,000.00	790,128.21
	CITIGROUP INC	494,000.00	531,037.62
	CITIGROUP INC	770,000.00	764,978.51
	CITIGROUP INC	1,290,000.00	1,230,677.00
	CMS ENERGY CORP	1,152,000.00	1,140,480.00
	CNH INDUSTRIAL CAP LLC	1,422,000.00	1,307,426.87
	COINSTAR FUNDING LLC	2,857,500.00	2,843,416.53
	COMCAST CORP	899,000.00	920,073.14
	COMM MORTGAGE TRUST	1,315,000.00	1,313,892.77
	COMM MORTGAGE TRUST	1,301,714.23	1,287,140.76
	COMMONSPIRIT HEALTH	440,000.00	446,947.27
	COMMONSPIRIT HEALTH	966,000.00	960,723.91
	COMMONWEALTH OF BAHAMAS	382,000.00	295,576.32
	COMMONWEALTH OF BAHAMAS	100,000.00	79,951.00
	CONTINENTAL RESOURCES INC/OK	753,000.00	823,631.40
	COOPERATIEVE RABOBANK UA	1,187,000.00	1,086,768.62
	CORESTATES CAPTL III	1,555,000.00	1,492,883.91
	COSTA RICA GOVERNMENT	200,000.00	174,002.00
	CREDIT SUISSE MORTGAGE TRUST	512,568.80	505,301.04
	CREDIT SUISSE MORTGAGE TRUST	641,008.36	636,409.70
	CREDIT SUISSE MORTGAGE TRUST	1,013,775.78	1,010,558.66
	CREDIT SUISSE MORTGAGE TRUST	1,037,185.50	1,036,633.41
	CREDIT SUISSE MORTGAGE TRUST	1,062,339.36	1,053,049.10
	CREDIT SUISSE MORTGAGE TRUST	1,600,000.00	1,527,487.20

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	CROWN CASTLE INTL CORP	1,119,000.00	1,112,647.77
	CVS HEALTH CORP	883,000.00	997,747.55
	DBUBS MORTGAGE TRUST	580,000.00	572,983.74
	DEUTSCHE TELEKOM INT FIN	392,000.00	526,025.16
	DH EUROPE FINANCE	1,180,000.00	1,131,800.47
	DOMINICAN REPUBLIC	100,000.00	98,751.00
	DOMINICAN REPUBLIC	150,000.00	154,126.50
	DOMINICAN REPUBLIC	200,000.00	181,002.00
	DOMINICAN REPUBLIC	200,000.00	198,202.00
	DREYFUS GOVERNMENT CASH MANAGE	10,866,527.51	10,866,527.51
	DRIVEN BRANDS FUNDING LLC	1,271,812.50	1,143,518.41
	DUKE ENERGY PROGRESS LLC	825,000.00	849,828.24
	ECOPETROL SA	320,000.00	335,894.40
	ECOPETROL SA	220,000.00	186,727.20
	EDISON INTERNATIONAL	819,000.00	813,581.20
	EIG PEARL HOLDINGS SARL	300,000.00	285,775.20
	EIG PEARL HOLDINGS SARL	200,000.00	187,000.00
	ELECTRICITE DE FRANCE SA	1,068,000.00	1,126,082.04
	ENERGY TRANSFER LP	1,268,000.00	1,271,889.98
	EQUINIX INC	954,000.00	925,178.53
	ESKOM HOLDINGS SOC LTD	200,000.00	192,756.00
	EVERBANK MORTGAGE LOAN TRUST	1,238,256.07	1,203,923.44
	FANNIE MAE	1,505.52	0.09
	FANNIE MAE	14,080.04	13,550.13
	FANNIE MAE	439,179.49	433,855.71
	FANNIE MAE	19,526.67	20,734.95
	FANNIE MAE	6,554.78	6,604.00
	FANNIE MAE	5,040.23	5,056.67
	FANNIE MAE	9,037.44	9,757.41
	FANNIE MAE	107,661.85	115,849.05
	FANNIE MAE	42,448.33	43,776.39
	FANNIE MAE	308,296.49	322,853.79
	FANNIE MAE	287,878.72	301,385.75
	FANNIE MAE	50,087.36	53,934.37
	FANNIE MAE	1,585,172.53	1,617,991.85
	FANNIE MAE	338,169.51	353,385.92
	FANNIE MAE	24,049.65	25,129.61
	FANNIE MAE	16,022.87	16,070.59
	FANNIE MAE	15,019.55	16,442.80
	FANNIE MAE	142,754.76	155,377.66
	FANNIE MAE	88,458.97	98,713.43
	FANNIE MAE	54,114.82	56,027.14
	FANNIE MAE	28,866.93	30,762.90
	FANNIE MAE	34,460.76	36,638.61
	FANNIE MAE	31,731.67	34,727.03
	FANNIE MAE	562,314.10	611,090.08
	FANNIE MAE	2,294,116.45	2,133,163.17

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	FANNIE MAE	1,659,065.39	1,617,069.63
	FANNIE MAE	1,626,717.78	1,557,844.39
	FANNIE MAE	597,788.63	557,298.91
	FANNIE MAE	2,323,002.44	2,164,376.15
	FANNIE MAE	1,118,329.51	1,071,881.93
	FANNIE MAE	1,133,479.68	1,084,335.39
	FANNIE MAE	1,182,225.79	1,130,968.01
	FANNIE MAE	1,193,241.14	1,141,505.77
	FANNIE MAE	19,890.35	22,747.56
	FANNIE MAE	47,179.65	52,714.79
	FANNIE MAE	3,650.78	3,887.84
	FANNIE MAE	61,247.90	65,130.64
	FANNIE MAE	251,871.38	270,895.83
	FANNIE MAE	116,511.22	119,905.60
	FANNIE MAE	102,343.18	109,009.25
	FANNIE MAE	171,635.36	182,819.67
	FANNIE MAE	39,906.94	41,786.72
	FANNIE MAE	73,154.26	75,348.84
	FANNIE MAE	989,646.83	929,512.34
	FANNIE MAE	20,939.61	21,654.30
	FANNIE MAE	25,040.65	26,606.13
	FANNIE MAE	53,828.74	56,348.39
	FANNIE MAE	327,098.39	348,444.70
	FANNIE MAE	33,198.62	35,824.92
	FANNIEMAE WHOLE LOAN	8,267.31	8,621.06
	FANNIEMAE WHOLE LOAN	51,327.44	51,073.44
	FEDEX CORP	1,034,000.00	1,155,697.88
	FHLMC STRUCTURED PASS THROUGH	109,587.66	122,751.69
	FIN DEPT GOVT SHARJAH	200,000.00	161,724.80
	FIRSTENERGY TRANSMISSION	1,038,000.00	1,132,700.54
	FORD MOTOR CO	764,000.00	681,212.96
	FORD MOTOR CREDIT CO LLC	615,000.00	607,583.10
	FREDDIE MAC	14,902.95	15,929.69
	FREDDIE MAC	12,268.31	13,183.92
	FREDDIE MAC	19,599.06	20,653.67
	FREDDIE MAC	2,904.54	3,205.68
	FREDDIE MAC	9,096.51	9,848.01
	FREDDIE MAC	1,518,156.78	1,614,281.14
	FREDDIE MAC	148,616.80	161,045.15
	FREDDIE MAC	23,458.26	24,406.30
	FREDDIE MAC	44,518.86	45,511.87
	FREDDIE MAC	57,137.57	59,030.86
	FREDDIE MAC	1,738,766.08	1,822,258.57
	FREDDIE MAC	48,386.83	51,449.18
	FREDDIE MAC	281,756.78	299,613.18
	FREDDIE MAC	7,874.44	8,502.98
	FREDDIE MAC	48,569.59	51,940.34

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	FREDDIE MAC	5,363.28	5,808.78
	FREDDIE MAC	12,339.04	13,365.18
	FREDDIE MAC	7,332.02	7,920.68
	FREDDIE MAC	3,138,361.82	2,918,026.95
	FREDDIE MAC	835,895.11	802,591.49
	FREDDIE MAC	678,656.73	714,975.38
	FREDDIE MAC	2,626,147.40	2,891,695.55
	FS LUXEMBOURG SARL	200,000.00	209,618.00
	GALAXY PIPELINE ASSETS	350,000.00	313,734.69
	GENERAL MOTORS FINL CO	643,000.00	654,639.08
	GENERAL MOTORS FINL CO	528,000.00	570,992.70
	GENERAL MOTORS FINL CO	1,715,000.00	1,541,699.40
	GENM CAPITAL LABUAN	200,000.00	174,378.98
	GENNEIA SA	203,000.00	191,073.75
	GMRF MORTGAGE ACQUISITION CO.	57,967.78	58,046.58
	GOLDMAN SACHS GROUP INC/THE	608,000.00	609,628.52
	GOLDMAN SACHS GROUP INC/THE	1,376,000.00	1,250,772.66
	GOLDMAN SACHS GROUP INC/THE	1,865,000.00	1,864,120.65
	GOVERNMENT NATIONAL MORTGAGE A	738,471.35	810,363.01
	GOVERNMENT NATIONAL MORTGAGE A	995,518.82	1,029,714.10
	GOVERNMENT NATIONAL MORTGAGE A	4,329,529.45	66,027.49
	GOVERNMENT NATIONAL MORTGAGE A	2,008,234.49	112,223.36
	GOVERNMENT NATIONAL MORTGAGE A	8,703,728.48	363,023.81
	GOVERNMENT OF JAMAICA	150,000.00	193,501.50
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,691,288.73
	GS MORTGAGE SECURITIES TRUST	595,000.00	595,007.44
	GS MORTGAGE SECURITIES TRUST	750,000.00	684,789.08
	GS MORTGAGE SECURITIES TRUST	1,325,000.00	1,230,399.64
	GS MORTGAGE-BACKED SECURITIES	356,220.39	346,662.57
	GS MORTGAGE-BACKED SECURITIES	962,301.83	892,824.60
	GSK CONSUMER HEALTHCARE	1,168,000.00	1,170,149.12
	HILTON GRAND VACATIONS TRUST	750,606.09	732,740.24
	HOME DEPOT INC/THE	645,000.00	833,746.29
	HONO MORTGAGE TRUST	1,150,000.00	1,131,720.52
	HOST HOTELS & RESORTS LP	1,244,000.00	1,273,847.07
	HSBC HOLDINGS PLC	833,000.00	842,015.66
	HUDSON YARDS	3,000,000.00	2,899,412.70
	HUNGARY	300,000.00	251,148.00
	HUNTINGTON BANCSHARES INC/OH	1,327,000.00	1,245,785.50
	HYUNDAI CAPITAL AMERICA	1,068,000.00	1,035,852.59
	INDONESIA ASAHAN ALUMINI	200,000.00	208,700.00
	INDONESIA ASAHAN ALUMINI	200,000.00	223,776.00
	INVITATION HOMES OP	1,150,000.00	1,174,629.72
	ISLAMIC REP OF PAKISTAN	300,000.00	206,625.00
	IVORY COAST	200,000.00	204,000.00
	JACK IN THE BOX FUNDING LLC	1,150,000.00	1,086,622.59
	JBS FINANCE LUXEMBOURG	1,410,000.00	1,309,551.60

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	JBS USA/FOOD/FINANCE	447,000.00	388,739.94
	JERSEY MIKE'S FUNDING LLC	967,575.00	956,277.59
	JIMMY JOHNS FUNDING LLC	1,100,000.00	1,075,250.00
	JOHN DEERE CAPITAL CORP	1,123,000.00	1,073,484.17
	JP MORGAN CHASE COMMERCIAL MOR	2,755,000.00	2,770,277.85
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	505,208.35
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,196,678.16
	JP MORGAN MORTGAGE TRUST	353,837.35	354,361.74
	JP MORGAN MORTGAGE TRUST	20,922.44	21,621.92
	JP MORGAN MORTGAGE TRUST	10,212.28	10,277.71
	JP MORGAN MORTGAGE TRUST	18,774.06	14,969.50
	JP MORGAN MORTGAGE TRUST	778,620.37	780,448.73
	JP MORGAN MORTGAGE TRUST	1,663,856.52	1,624,301.33
	JP MORGAN MORTGAGE TRUST	1,457,865.40	1,399,490.28
	JPMORGAN CHASE & CO	23,122.00	487,411.76
	JPMORGAN CHASE & CO	25,660.00	560,927.60
	JPMORGAN CHASE & CO	1,113,000.00	1,109,749.92
	JPMORGAN CHASE & CO	1,447,000.00	1,354,128.02
	KAZMUNAYGAS NATIONAL CO	300,000.00	287,268.00
	KAZMUNAYGAS NATIONAL CO	200,000.00	176,796.00
	KINGDOM OF BAHRAIN	200,000.00	193,320.00
	KROGER CO/THE	717,000.00	796,226.47
	LEBANESE REPUBLIC	200,000.00	23,250.00
	LLOYDS BANKING GROUP PLC	1,069,000.00	1,045,915.50
	LOGAN GROUP CO LTD	200,000.00	48,000.00
	LOWE'S COS INC	1,274,000.00	1,363,446.84
	MADISON AVENUE TRUST	550,000.00	531,704.91
	MADISON PARK FUNDING LTD	1,425,000.00	1,411,750.35
	MAGALLANES INC	792,000.00	796,740.60
	MAGALLANES INC	792,000.00	810,489.14
	MARS INC	1,065,000.00	1,077,666.32
	MASTERCARD INC	1,410,000.00	1,285,640.68
	MASTR ALTERNATIVE LOANS TRUST	18,353.87	18,937.55
	MC BRAZIL DWNSTRM	601,000.00	552,138.70
	METINVEST BV	200,000.00	84,000.00
	MICROCHIP TECHNOLOGY INC	1,351,000.00	1,280,231.45
	MICROSOFT CORP	535,000.00	560,401.76
	MID-AMERICA APARTMENTS	525,000.00	532,948.19
	MID-STATE TRUST	660,337.68	680,277.04
	MIDWEST CONNECTOR CAPIT	912,000.00	915,493.83
	MILL CITY MORTGAGE TRUST	947,979.04	903,456.16
	MISC CAPITAL TWO LABUAN	300,000.00	299,970.00
	MONGOLIA INTL BOND	200,000.00	200,999.19
	MORGAN STANLEY	1,106,000.00	1,125,540.26
	MORGAN STANLEY BAML TRUST	575,000.00	576,051.68
	MORGAN STANLEY CAPITAL I TRUST	1,210,000.00	1,251,798.00
	MYLAN INC	1,042,000.00	1,055,236.88

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	NEIGHBORLY ISSUER LLC	1,191,000.00	1,117,728.49
	NETFLIX INC	1,587,000.00	1,686,187.50
	NEW MOUNTAIN CLO 1 LTD	1,400,000.00	1,387,352.40
	NGPL PIPECO LLC	1,059,000.00	1,329,310.15
	NORFOLK SOUTHERN CORP	923,000.00	1,040,286.83
	NORTHWESTERN MUTUAL LIFE	922,000.00	899,361.55
	NPC UKRENERGO	200,000.00	76,000.00
	NXP BV/NXP FUNDING LLC	987,000.00	1,048,244.17
	OFFICE CHERIFIEN DES PHO	200,000.00	202,750.00
	OFFICE CHERIFIEN DES PHO	200,000.00	166,000.00
	OHIO POWER COMPANY	1,281,000.00	1,060,911.07
	OMAN GOV INTERNTL BOND	200,000.00	205,255.60
	OMAN GOV INTERNTL BOND	200,000.00	195,762.40
	OMAN GOV INTERNTL BOND	200,000.00	208,458.00
	ORACLE CORP	444,000.00	385,517.95
	ORANGE LAKE TIMESHARE TRUST	70,084.71	70,057.97
	PACIFIC GAS & ELECTRIC	1,409,000.00	1,125,177.87
	PACIFICORP	988,000.00	1,163,047.51
	PARAMOUNT GLOBAL	512,000.00	533,547.21
	PERUSAHAAN LISTRIK NEGAR	200,000.00	192,836.00
	PETROLEOS DEL PERU SA	200,000.00	179,100.00
	PETROLEOS DEL PERU SA	200,000.00	167,640.00
	PETROLEOS MEXICANOS	375,000.00	336,097.50
	PETROLEOS MEXICANOS	203,000.00	192,850.00
	PETROLEOS MEXICANOS	250,000.00	203,225.00
	PETROLEOS MEXICANOS	201,000.00	175,623.75
	PETRONAS CAPITAL LTD	380,000.00	352,949.94
	PLANET FITNESS MASTER ISSUER L	1,125,000.00	1,070,643.38
	PNC CAPITAL TRUST C	1,497,000.00	1,399,831.65
	PROCTER & GAMBLE CO/THE	1,842,000.00	1,604,455.13
	PROSUS NV	200,000.00	182,972.64
	PROVINCE OF SANTA FE	100,000.00	92,875.00
	PRUDENTIAL FINANCIAL INC	1,263,000.00	1,276,766.70
	PT PERTAMINA (PERSERO)	200,000.00	233,978.66
	PUBLIC STORAGE	27,975.00	573,207.75
	QATAR ENERGY	400,000.00	363,940.80
	REDE D'OR FINANCE SARL	156,000.00	143,520.00
	REPUBLIC OF ANGOLA	275,000.00	279,812.50
	REPUBLIC OF ANGOLA	200,000.00	194,292.00
	REPUBLIC OF ARGENTINA	242,500.00	73,637.55
	REPUBLIC OF ARGENTINA	12,043.33	4,084.13
	REPUBLIC OF BELARUS	200,000.00	30,000.00
	REPUBLIC OF CHILE	933,000.00	769,669.02
	REPUBLIC OF CHILE	368,000.00	324,896.16
	REPUBLIC OF CHILE	200,000.00	197,282.00
	REPUBLIC OF COLOMBIA	250,000.00	242,922.50
	REPUBLIC OF COLOMBIA	604,000.00	509,280.72

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Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	REPUBLIC OF COLOMBIA	200,000.00	170,790.00
	REPUBLIC OF COLOMBIA	375,000.00	313,275.00
	REPUBLIC OF ECUADOR	631,050.00	526,933.06
	REPUBLIC OF ECUADOR	372,885.00	243,870.52
	REPUBLIC OF ECUADOR	102,150.00	58,226.52
	REPUBLIC OF EL SALVADOR	100,000.00	46,810.00
	REPUBLIC OF EL SALVADOR	25,000.00	13,842.50
	REPUBLIC OF EL SALVADOR	100,000.00	49,001.00
	REPUBLIC OF EL SALVADOR	75,000.00	36,000.75
	REPUBLIC OF GHANA	585,000.00	423,540.00
	REPUBLIC OF GHANA	200,000.00	139,100.00
	REPUBLIC OF GUATEMALA	200,000.00	209,202.00
	REPUBLIC OF KENYA	200,000.00	192,500.00
	REPUBLIC OF NIGERIA	200,000.00	199,660.00
	REPUBLIC OF NIGERIA	200,000.00	189,060.00
	REPUBLIC OF NIGERIA	370,000.00	307,433.00
	REPUBLIC OF NIGERIA	200,000.00	183,600.00
	REPUBLIC OF PANAMA	948,000.00	911,160.72
	REPUBLIC OF PARAGUAY	100,000.00	102,351.00
	REPUBLIC OF PARAGUAY	216,000.00	191,160.00
	REPUBLIC OF SOUTH AFRICA	200,000.00	174,500.00
	REPUBLIC OF SRI LANKA	200,000.00	99,000.00
	REPUBLIC OF TURKEY	350,000.00	247,940.00
	REPUBLIC OF TURKEY	200,000.00	148,680.00
	REPUBLIC OF UZBEKISTAN	360,000.00	310,500.00
	RESIDENTIAL ASSET SECURITIZATI	139,874.02	85,834.25
	ROPER TECHNOLOGIES INC	1,152,000.00	1,110,542.09
	SA GLOBAL SUKUK LTD	250,000.00	236,540.50
	SABRA HEALTH CARE LP	800,000.00	819,323.97
	SASOL FINANCING USA LLC	300,000.00	280,080.00
	SEQUOIA MORTGAGE TRUST	158,060.88	158,066.22
	SEQUOIA MORTGAGE TRUST	150,182.19	150,029.98
	SEQUOIA MORTGAGE TRUST	738,246.70	721,208.04
	SEQUOIA MORTGAGE TRUST	193,390.03	194,166.34
	SEQUOIA MORTGAGE TRUST	1,575,496.51	1,452,002.79
	SHERWIN-WILLIAMS CO/THE	914,000.00	967,522.58
	SINOPEC GRP DEV 2018	200,000.00	166,132.06
	STARBUCKS CORP	756,000.00	680,295.05
	STILLWATER MINING CO	200,000.00	185,720.00
	STORE CAPITAL CORP	406,000.00	416,900.26
	STORE CAPITAL CORP	828,000.00	859,382.76
	SUZANO AUSTRIA GMBH	200,000.00	204,920.00
	T-MOBILE USA INC	1,325,000.00	1,330,248.27
	TAL ADVANTAGE VII LLC	1,095,250.00	1,027,245.93
	TOLL BROS FINANCE CORP	366,000.00	353,917.95
	TORONTO-DOMINION BANK/THE	1,348,000.00	1,273,729.18
	TOWD POINT MORTGAGE TRUST	1,000,000.00	980,476.10

TS Active Bond

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	TOWD POINT MORTGAGE TRUST	800,000.00	770,150.08
	TRANSNET SOC LTD	375,000.00	368,962.50
	TRINIDAD PETROLEUM HOLDI	250,000.00	254,000.00
	TRUIST FINANCIAL CORP	2,296,000.00	2,189,555.95
	TUNISIAN REPUBLIC	50,000.00	36,886.50
	UKRAINE GOVERNMENT	400,000.00	165,596.00
	UKRAINE GOVERNMENT	200,000.00	85,260.00
	ULKER BISKUVI SANAYI AS	400,000.00	349,312.00
	UNITED MEXICAN STATES	200,000.00	211,794.00
	UNITED MEXICAN STATES	100,000.00	101,308.00
	UNITED MEXICAN STATES	1,173,000.00	951,432.03
	UNITEDHEALTH GROUP INC	1,214,000.00	1,205,377.08
	US BANCORP	8,457.00	174,890.76
	US BANCORP	8,077.00	159,197.67
	US TREASURY N/B	2,000,000.00	2,121,328.12
	US TREASURY N/B	16,095,000.00	13,964,927.34
	US TREASURY N/B	2,180,000.00	2,089,734.38
	US TREASURY N/B	18,720,000.00	17,278,706.20
	US TREASURY N/B	5,500,000.00	4,968,691.42
	US TREASURY N/B	17,045,000.00	15,871,824.69
	US TREASURY N/B	8,035,000.00	7,835,694.32
	VALERO ENERGY CORP	668,000.00	627,442.75
	VERIZON COMMUNICATIONS	1,586,000.00	1,304,567.82
	VISA INC	723,000.00	786,352.40
	VMWARE INC	1,248,000.00	1,147,292.68
	VOYA CLO 2017-4 LTD.	600,000.00	598,170.00
	WALMART INC	1,053,000.00	1,065,679.04
	WASHINGTON MUTUAL MORTGAGE PAS	46,317.31	45,732.18
	WEC ENERGY GROUP INC	2,024,000.00	1,716,352.00
	WEIR GROUP PLC/THE	1,588,000.00	1,484,951.42
	WELLS FARGO & CO	12,830.00	265,452.70
	WELLS FARGO COMMERCIAL MORTGAG	2,380,000.00	2,325,036.76
	WENDYS FUNDING LLC	1,588,000.00	1,405,875.46
	WF-RBS COMMERCIAL MORTGAGE TRU	695,000.00	696,154.12
	WHITEBOX CLO I LTD	1,375,000.00	1,360,323.25
	YPF SA	350,000.00	260,753.50
TOTAL TS Active Bond		366,315,437.40	341,473,291.84