

TS Active Bond

Effective Date : 03/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	3R LUX SARL	200,000.00	209,330.39
	7-ELEVEN INC	1,534,000.00	1,232,790.26
	AB BSL CLO 2 LTD	1,100,000.00	1,100,009.90
	ABBVIE INC	692,000.00	621,512.44
	ADJUSTABLE RATE MORTGAGE TRUST	952.52	923.57
	AERCAP IRELAND CAP LTD/A	1,123,000.00	1,042,565.85
	AGATE BAY MORTGAGE LOAN TRUST	1,032,881.25	951,858.22
	AGATE BAY MORTGAGE LOAN TRUST	1,609,685.04	1,480,457.92
	AIMCO	1,000,000.00	999,314.00
	ALCON FINANCE CORP	777,000.00	605,760.37
	AMCOR FLEXIBLES NORTH AM	1,057,000.00	910,839.36
	AMERICAN EXPRESS CO	1,107,000.00	1,113,799.42
	AMERICAN TOWER CORP	876,000.00	907,791.96
	AMGEN INC	910,000.00	916,297.84
	ANHEUSER-BUSCH CO/INBEV	617,000.00	585,200.42
	APPLE INC	1,203,000.00	1,157,580.64
	ARAB REPUBLIC OF EGYPT	200,000.00	180,052.00
	ARAB REPUBLIC OF EGYPT	200,000.00	152,720.00
	ARCHER-DANIELS-MIDLAND C	352,000.00	373,088.47
	ARCHER-DANIELS-MIDLAND C	223,000.00	228,274.79
	ARES CAPITAL CORP	905,000.00	874,367.37
	ASHTED CAPITAL INC	842,000.00	791,354.37
	AT&T INC	536,000.00	501,308.99
	AUSTIN FAIRMONT HOTEL TRUST	1,000,000.00	991,250.00
	BANK	500,000.00	478,231.95
	BANK	1,230,000.00	1,061,355.44
	BANK	970,000.00	832,867.41
	BANK OF AMERICA CORP	647,000.00	619,350.84
	BANK OF AMERICA CORP	897,000.00	760,851.53
	BANK OF MONTREAL	775,000.00	722,949.28
	BANK OF NOVA SCOTIA	853,000.00	679,557.97
	BANK OF NY MELLON CORP	862,000.00	900,740.17
	BARCLAYS PLC	1,282,000.00	1,065,565.06
	BAT CAPITAL CORP	936,000.00	886,386.51
	BECTON DICKINSON & CO	654,000.00	592,698.28
	BERKSHIRE HATHAWAY FIN	522,000.00	467,102.01
	BRASKEM AMERICA FINANCE	421,000.00	378,446.74
	BRASKEM IDESA SAPI	200,000.00	155,329.40
	BROADCOM INC	1,188,000.00	1,124,246.27
	BRUNSWICK CORP	693,000.00	630,900.59
	BURLINGTN NORTH SANTA FE	853,000.00	901,846.76
	CARRIER GLOBAL CORP	547,000.00	407,611.01
	CELANESE US HOLDINGS LLC	907,000.00	924,033.90
	CF HIPPOLYTA ISSUER LLC	944,424.60	883,001.49
	CHARTER COMM OPT LLC/CAP	602,000.00	558,544.61
	CHARTER COMM OPT LLC/CAP	424,000.00	435,164.07

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	CHENIERE ENERGY PARTNERS	300,000.00	272,428.07
	CHENIERE ENERGY PARTNERS	954,000.00	812,890.04
	CISCO SYSTEMS INC	1,442,000.00	1,453,338.73
	CIT GROUP HOME EQUITY LOAN TRU	948.66	940.75
	CITIGROUP COMMERCIAL MORTGAGE	305,000.00	282,929.47
	CITIGROUP COMMERCIAL MORTGAGE	830,000.00	727,587.96
	CITIGROUP INC	565,000.00	538,131.57
	CITIGROUP INC	550,000.00	557,896.70
	CITIZENS BANK NA/RI	883,000.00	845,425.29
	CMS ENERGY CORP	1,297,000.00	1,194,084.48
	COINSTAR FUNDING LLC	1,305,500.00	1,159,509.20
	COLT FUNDING LLC	535,038.55	522,787.56
	COMCAST CORP	673,000.00	546,838.20
	COMMONSPIRIT HEALTH	723,000.00	602,065.50
	COMMONWEALTH OF BAHAMAS	382,000.00	342,648.63
	COOPERATIEVE RABOBANK UA	888,000.00	817,821.38
	CORESTATES CAPTL III	1,172,000.00	1,151,855.99
	CORURIBE NETHERLANDS BV	200,000.00	181,178.22
	CREDIT SUISSE MORTGAGE TRUST	351,992.18	320,726.16
	CREDIT SUISSE MORTGAGE TRUST	414,300.37	390,326.88
	CREDIT SUISSE MORTGAGE TRUST	686,774.11	643,265.05
	CREDIT SUISSE MORTGAGE TRUST	715,702.30	669,920.18
	CREDIT SUISSE MORTGAGE TRUST	799,750.57	738,490.40
	CREDIT SUISSE MORTGAGE TRUST	1,600,000.00	1,456,502.56
	CROWN CASTLE INC	837,000.00	793,708.29
	CVS HEALTH CORP	661,000.00	609,754.84
	DCP MIDSTREAM OPERATING	1,054,000.00	1,145,269.02
	DEEPHAVEN RESIDENTIAL MORTGAGE	1,048,566.66	1,000,393.10
	DH EUROPE FINANCE II	884,000.00	714,779.47
	DREYFUS GOVERNMENT CASH MANAGE	8,036,819.67	8,036,819.67
	DRIVEN BRANDS FUNDING LLC	1,246,312.50	1,085,574.08
	DUKE ENERGY PROGRESS LLC	616,000.00	511,333.12
	EDISON INTERNATIONAL	614,000.00	588,549.02
	ELECTRICITE DE FRANCE SA	1,213,000.00	1,086,654.32
	ELEVANCE HEALTH INC	795,000.00	775,695.60
	EVERBANK MORTGAGE LOAN TRUST	1,149,785.98	1,009,546.81
	FANNIE MAE	8,713.80	8,090.51
	FANNIE MAE	1,420,000.00	1,091,763.31
	FANNIE MAE	305,772.73	279,816.08
	FANNIE MAE	1,800,000.00	1,384,917.66
	FANNIE MAE	2,500,000.00	1,833,963.75
	FANNIE MAE	2,550,000.00	2,040,683.15
	FANNIE MAE	2,974.12	2,961.16
	FANNIE MAE	1,012.94	1,009.62
	FANNIE MAE	2,127.95	2,118.54
	FANNIE MAE	6,136.97	6,209.68
	FANNIE MAE	73,118.02	73,020.81

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Effective Date : 03/28/2024

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	FANNIE MAE	13,052.89	12,838.30
	FANNIE MAE	234,500.80	224,019.08
	FANNIE MAE	225,506.86	213,916.72
	FANNIE MAE	38,489.11	38,422.13
	FANNIE MAE	267,974.84	256,436.16
	FANNIE MAE	11,060.57	11,406.67
	FANNIE MAE	10,841.54	11,175.74
	FANNIE MAE	81,954.04	83,259.58
	FANNIE MAE	64,650.92	67,011.42
	FANNIE MAE	43,458.64	43,118.75
	FANNIE MAE	4,282.04	4,323.07
	FANNIE MAE	29,882.67	30,523.56
	FANNIE MAE	21,592.21	22,377.87
	FANNIE MAE	450,173.02	452,906.35
	FANNIE MAE	1,913,301.02	1,521,970.96
	FANNIE MAE	1,319,009.36	1,178,163.40
	FANNIE MAE	1,290,771.06	1,083,136.16
	FANNIE MAE	1,922,147.68	1,540,065.26
	FANNIE MAE	930,877.13	780,544.47
	FANNIE MAE	938,224.04	784,571.59
	FANNIE MAE	1,087,705.74	902,460.86
	FANNIE MAE	979,992.86	813,301.44
	FANNIE MAE	757,012.12	739,693.69
	FANNIE MAE	14,387.22	15,290.59
	FANNIE MAE	32,324.15	33,505.85
	FANNIE MAE	1,020.46	1,024.43
	FANNIE MAE	55,506.72	56,700.37
	FANNIE MAE	151,678.79	154,938.13
	FANNIE MAE	107,781.92	106,751.74
	FANNIE MAE	80,093.45	78,620.04
	FANNIE MAE	130,058.51	127,665.94
	FANNIE MAE	29,806.42	28,274.64
	FANNIE MAE	22,831.62	22,451.44
	FANNIE MAE	820,289.74	694,349.99
	FANNIE MAE	3,590.84	3,573.26
	FANNIE MAE	22,640.61	22,400.99
	FANNIE MAE	42,809.34	40,613.76
	FANNIE MAE	228,608.05	224,401.31
	FANNIE MAE	28,184.91	28,121.38
	FANNIEMAE WHOLE LOAN	2,993.48	2,988.92
	FANNIEMAE WHOLE LOAN	34,458.38	34,107.51
	FEDEX CORP	771,000.00	725,411.67
	FHLMC STRUCTURED PASS THROUGH	89,778.00	92,469.51
	FIRSTENERGY TRANSMISSION	1,075,000.00	1,022,596.50
	FREDDIE MAC	10,073.74	10,399.62
	FREDDIE MAC	7,190.47	7,479.94
	FREDDIE MAC	17,485.60	17,613.57

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	FREDDIE MAC	1,932.24	1,976.20
	FREDDIE MAC	6,515.87	6,563.52
	FREDDIE MAC	1,162,629.46	1,142,679.24
	FREDDIE MAC	103,445.42	103,503.04
	FREDDIE MAC	5,560.73	5,740.33
	FREDDIE MAC	11,478.04	11,295.22
	FREDDIE MAC	44,995.74	45,019.48
	FREDDIE MAC	1,307,845.76	1,243,470.18
	FREDDIE MAC	34,510.50	33,918.12
	FREDDIE MAC	224,323.48	220,472.49
	FREDDIE MAC	5,885.80	5,928.80
	FREDDIE MAC	41,988.34	42,948.77
	FREDDIE MAC	3,610.56	3,636.95
	FREDDIE MAC	8,783.32	8,795.70
	FREDDIE MAC	3,794.14	3,799.49
	FREDDIE MAC	813,967.16	776,188.09
	FREDDIE MAC	750,742.77	734,728.06
	FREDDIE MAC	2,085,000.00	1,467,907.76
	FREDDIE MAC	2,850,000.00	2,047,863.80
	GCAT	1,102,740.53	1,052,797.19
	GENERAL MOTORS FINL CO	383,000.00	387,144.42
	GENERAL MOTORS FINL CO	1,550,000.00	1,313,862.04
	GMRF MORTGAGE ACQUISITION CO.	20,779.51	19,370.76
	GOLDMAN SACHS GROUP INC	454,000.00	434,526.38
	GOLDMAN SACHS GROUP INC	1,031,000.00	865,063.18
	GOVERNMENT NATIONAL MORTGAGE A	556,105.73	561,248.71
	GOVERNMENT NATIONAL MORTGAGE A	609,450.72	600,273.12
	GOVERNMENT NATIONAL MORTGAGE A	3,786,378.73	40,043.98
	GOVERNMENT NATIONAL MORTGAGE A	1,422,087.42	78,920.31
	GOVERNMENT NATIONAL MORTGAGE A	7,273,010.00	254,935.73
	GOVERNMENT NATIONAL MORTGAGE A	1,650,000.00	1,297,721.21
	GOVERNMENT NATIONAL MORTGAGE A	2,500,000.00	2,025,098.25
	GOVERNMENT NATIONAL MORTGAGE A	1,700,000.00	1,314,355.68
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,481,679.33
	GS MORTGAGE SECURITIES TRUST	187,659.97	183,119.33
	GS MORTGAGE SECURITIES TRUST	750,000.00	692,107.80
	GS MORTGAGE SECURITIES TRUST	1,325,000.00	1,129,418.74
	GS MORTGAGE-BACKED SECURITIES	286,012.55	241,725.45
	HCA INC	899,000.00	899,000.42
	HF SINCLAIR CORP	747,000.00	725,722.44
	HOME DEPOT INC	481,000.00	518,185.18
	HONO MORTGAGE TRUST	765,000.00	729,140.63
	HOST HOTELS & RESORTS LP	931,000.00	911,876.97
	HYUNDAI CAPITAL AMERICA	847,000.00	849,725.04
	IMPERIAL BRANDS FIN PLC	637,000.00	650,145.20
	INVITATION HOMES OP	1,017,000.00	931,223.64
	JACK IN THE BOX FUNDING LLC	1,104,000.00	1,023,985.06

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	JBS USA/FOOD/FINANCE	393,000.00	285,200.53
	JERSEY MIKE'S FUNDING LLC	962,725.00	921,575.05
	JM SMUCKER CO	548,000.00	608,749.62
	JP MORGAN CHASE COMMERCIAL MOR	755,000.00	698,442.57
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	484,033.92
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,141,750.32
	JP MORGAN MORTGAGE TRUST	199,537.36	184,514.77
	JP MORGAN MORTGAGE TRUST	14,561.71	13,907.81
	JP MORGAN MORTGAGE TRUST	3,554.06	3,574.54
	JP MORGAN MORTGAGE TRUST	15,228.17	10,708.31
	JP MORGAN MORTGAGE TRUST	368,421.70	368,432.64
	JP MORGAN MORTGAGE TRUST	1,464,711.20	1,291,661.58
	JP MORGAN MORTGAGE TRUST	1,167,130.47	936,349.09
	JPMBB COMMERCIAL MORTGAGE SECU	245,000.00	227,758.84
	JPMORGAN CHASE & CO	831,000.00	786,185.74
	JPMORGAN CHASE & CO	1,083,000.00	946,065.63
	KROGER CO	536,000.00	504,946.60
	LOWE'S COS INC	953,000.00	932,646.60
	MACQUARIE AIRFINANCE HLD	741,000.00	752,611.47
	MADISON AVENUE TRUST	550,000.00	459,166.13
	MADISON PARK FUNDING LTD	1,425,000.00	1,425,256.50
	MARS INC	795,000.00	689,182.41
	MARVELL TECHNOLOGY INC	1,098,000.00	947,822.58
	MASTERCARD INC	1,055,000.00	871,306.83
	MASTR ALTERNATIVE LOANS TRUST	15,409.84	14,079.88
	MATTEL INC	604,000.00	559,305.93
	MC BRAZIL DWNSTRM	571,401.62	517,843.69
	MELLO MORTGAGE CAPITAL ACCEPTA	755,721.03	626,097.49
	MERITAGE HOMES CORP	1,013,000.00	931,164.49
	MICRON TECHNOLOGY INC	566,000.00	472,915.96
	MICRON TECHNOLOGY INC	236,000.00	253,437.77
	MICROSOFT CORP	1,482,000.00	972,500.39
	MID-STATE TRUST	340,386.36	339,180.61
	MIDWEST CONNECTOR CAPIT	988,000.00	954,331.64
	MILL CITY MORTGAGE TRUST	1,100,000.00	1,006,882.80
	MILL CITY MORTGAGE TRUST	947,979.04	813,139.35
	MORGAN STANLEY	705,000.00	676,634.90
	MORGAN STANLEY	813,000.00	784,954.87
	MORGAN STANLEY CAPITAL I TRUST	1,210,000.00	1,159,776.89
	NEIGHBORLY ISSUER LLC	1,167,000.00	1,036,141.61
	NEW YORK LIFE GLOBAL FDG	802,000.00	774,648.62
	NEXTERA ENERGY CAPITAL	238,000.00	226,356.21
	NGPL PIPECO LLC	1,052,000.00	1,173,319.39
	NORFOLK SOUTHERN CORP	692,000.00	652,478.63
	NORTHERN TRUST CORP	835,000.00	882,659.87
	NORTHWESTERN MUTUAL LIFE	1,022,292.00	801,680.14
	OCCIDENTAL PETROLEUM COR	887,000.00	1,040,248.76

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	OHIO POWER COMPANY	959,000.00	617,103.12
	ORACLE CORP	266,000.00	245,500.97
	ORACLE CORP	332,000.00	261,885.00
	PACIFIC GAS & ELECTRIC	1,054,000.00	722,386.17
	PACIFICORP	738,000.00	750,212.65
	PARAMOUNT GLOBAL	328,000.00	272,755.33
	PENSKE TRUCK LEASING/PTL	580,000.00	580,637.85
	PERNOD RIC INTL FIN LLC	1,668,000.00	1,331,905.57
	PETROLEOS DEL PERU SA	100,000.00	78,714.35
	PETROLEOS DEL PERU SA	100,000.00	66,777.20
	PHILIP MORRIS INTL INC	1,149,000.00	1,158,649.28
	PLANET FITNESS MASTER ISSUER L	1,102,500.00	1,029,596.09
	PNC CAPITAL TRUST C	1,392,000.00	1,326,925.02
	REPUBLIC OF ARGENTINA	0.33	0.18
	REPUBLIC OF CHILE	697,000.00	437,947.68
	REPUBLIC OF EL SALVADOR	100,000.00	75,805.16
	REPUBLIC OF EL SALVADOR	25,000.00	21,713.06
	REPUBLIC OF GHANA	200,000.00	102,266.40
	REPUBLIC OF GHANA	200,000.00	101,500.00
	REPUBLIC OF NIGERIA	200,000.00	163,548.00
	REPUBLIC OF POLAND	736,000.00	730,980.48
	RESIDENTIAL ASSET SECURITIZATI	135,588.79	57,832.70
	ROGERS COMMUNICATIONS IN	1,148,000.00	1,138,826.73
	ROYAL BANK OF CANADA	940,000.00	949,453.50
	SABRA HEALTH CARE LP	595,000.00	588,892.35
	SEQUOIA MORTGAGE TRUST	95,103.18	89,779.78
	SEQUOIA MORTGAGE TRUST	91,785.63	87,024.67
	SEQUOIA MORTGAGE TRUST	541,720.74	479,272.31
	SHERWIN-WILLIAMS CO	683,000.00	597,501.41
	STARBUCKS CORP	568,000.00	405,713.61
	STORE CAPITAL LLC	635,000.00	597,730.66
	STORE CAPITAL LLC	116,000.00	93,268.07
	STORE CAPITAL LLC	374,000.00	294,385.57
	T-MOBILE USA INC	991,000.00	928,169.15
	T-MOBILE USA INC	472,000.00	489,646.99
	TAL ADVANTAGE VII LLC	822,250.00	747,751.85
	TEXTRON FINANCIAL CORP	1,024,000.00	891,118.15
	THERMO FISHER SCIENTIFIC	708,000.00	724,784.65
	TIMKEN CO	752,000.00	737,387.78
	TOLL BROS FINANCE CORP	992,000.00	925,440.19
	TOWD POINT MORTGAGE TRUST	1,000,000.00	894,700.40
	TOWD POINT MORTGAGE TRUST	800,000.00	676,305.76
	TOWD POINT MORTGAGE TRUST	800,000.00	704,557.44
	TOYOTA MOTOR CREDIT CORP	580,000.00	576,303.62
	TRANSJAMAICAN HIGHWAY	136,194.07	120,531.75
	TRIMARAN ADVISORS CAVU 2019-1	950,000.00	906,049.20
	TRUIST FINANCIAL CORP	1,625,000.00	1,544,562.08

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	TSY INFL IX N/B	2,879,124.45	2,918,198.20
	TYSON FOODS INC	687,000.00	693,073.40
	UBS COMMERCIAL MORTGAGE TRUST	340,000.00	316,426.17
	UBS GROUP AG	616,000.00	619,803.57
	UNITED MEXICAN STATES	878,000.00	569,484.64
	UNITEDHEALTH GROUP INC	911,000.00	751,464.20
	US BANCORP	684,000.00	647,099.64
	US TREASURY N/B	2,180,000.00	1,436,841.40
	US TREASURY N/B	1,730,000.00	1,311,556.25
	US TREASURY N/B	210,000.00	202,190.63
	US TREASURY N/B	4,735,000.00	4,919,221.09
	US TREASURY N/B	2,900,000.00	2,719,203.13
	US TREASURY N/B	4,095,000.00	3,993,264.84
	US TREASURY N/B	14,640,000.00	14,725,209.34
	US TREASURY N/B	7,830,000.00	7,753,535.20
	US TREASURY N/B	5,124,000.00	5,043,937.50
	US TREASURY N/B	5,560,000.00	5,556,742.17
	VERIZON COMMUNICATIONS	932,000.00	597,066.56
	VERUS SECURITIZATION TRUST	871,330.67	816,116.10
	VIATRIS INC	922,000.00	782,159.15
	WARNERMEDIA HOLDINGS INC	1,081,000.00	897,719.49
	WASHINGTON MUTUAL MORTGAGE PAS	40,644.62	34,955.62
	WASTE MANAGEMENT INC	1,110,000.00	1,102,311.14
	WB COMMERCIAL MORTGAGE TRUST	340,000.00	341,999.91
	WE SODA INV HOLDING PLC	200,000.00	207,186.80
	WEC ENERGY GROUP INC	1,129,000.00	1,095,123.94
	WEIR GROUP PLC (THE)	1,574,000.00	1,461,421.68
	WELLS FARGO COMMERCIAL MORTGAG	385,000.00	371,786.38
	WELLS FARGO COMMERCIAL MORTGAG	2,380,000.00	2,144,152.95
	WENDYS FUNDING LLC	1,555,997.23	1,307,990.25
	WESTERN MIDSTREAM OPERAT	827,000.00	739,208.57
	WESTROCK MWV LLC	570,000.00	651,129.32
	WI INFL IDX N/B	7,936,419.40	7,847,008.81
	YPF SOCIEDAD ANONIMA	100,000.00	90,267.25
TOTAL TS Active Bond		284,483,298.23	250,343,981.37