

## TS Active Bond

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Active Bond</b>			
	7-ELEVEN INC	1,401,000.00	1,376,395.25
	AB BSL CLO 1 LTD	1,100,000.00	1,099,384.00
	ABBVIE INC	927,000.00	1,124,083.46
	ABBVIE INC	659,000.00	721,070.62
	ABU DHABI GOVT INT'L	200,000.00	230,250.00
	ADAMS OUTDOOR ADVERTISING	2,112,665.30	2,264,746.99
	ADJUSTABLE RATE MORTGAGE TRUST	1,938.02	1,969.38
	AGATE BAY MORTGAGE LOAN TRUST	1,545,451.64	1,582,987.26
	AGATE BAY MORTGAGE LOAN TRUST	2,408,496.06	2,461,319.44
	AGL CLO 6 LTD	1,475,000.00	1,475,401.20
	AIMCO	1,400,000.00	1,400,618.80
	AKER BP ASA	1,050,000.00	1,102,456.75
	ALCON FINANCE CORP	1,038,000.00	1,154,372.98
	ALLSTATE CORP/THE	1,447,000.00	1,380,283.95
	ALPHABET INC	467,000.00	426,325.77
	AMCOR FLEXIBLES NORTH AM	1,094,000.00	1,119,579.38
	AMERICAN FINANCIAL GROUP INC/OH	793,000.00	972,704.78
	AMERICAN HOMES 4 RENT	764,000.00	855,494.81
	AMERICAN WATER CAPITAL C	676,000.00	998,686.53
	ANHEUSER-BUSCH CO/INBEV	1,358,000.00	1,713,828.84
	APPLE INC	729,000.00	970,464.07
	ARAB REPUBLIC OF EGYPT	200,000.00	224,500.00
	ARAB REPUBLIC OF EGYPT	200,000.00	194,200.00
	ARAB REPUBLIC OF EGYPT	200,000.00	187,180.00
	ARAB REPUBLIC OF EGYPT	200,000.00	199,900.00
	ARAB REPUBLIC OF EGYPT	400,000.00	425,720.00
	ARES CAPITAL CORP	1,216,000.00	1,279,763.91
	ASHTED CAPITAL INC	1,467,000.00	1,536,682.50
	AT&T INC	700,000.00	822,821.43
	AUSTIN FAIRMONT HOTEL TRUST	2,500,000.00	2,499,217.75
	BANCO NACIONAL DE PANAMA	200,000.00	193,706.00
	BANK	500,000.00	563,459.50
	BANK OF AMERICA CORP	1,158,000.00	1,271,139.94
	BANK OF AMERICA CORP	873,000.00	965,836.30
	BANK OF AMERICA CORP	1,158,000.00	1,192,730.55
	BANK OF MONTREAL	1,038,000.00	1,145,449.02
	BAT INTL FINANCE PLC	668,000.00	667,916.33
	BECTON DICKINSON AND CO	848,000.00	1,056,357.04
	BENEFIT STREET PARTNERS CLO LT	1,375,000.00	1,376,295.25
	BERKSHIRE HATHAWAY FIN	709,000.00	881,394.42
	BNQ CEN TUNISIA INT BOND	200,000.00	188,940.00
	BOARDWALK PIPELINES LP	1,003,000.00	1,136,268.82
	BOEING CO/THE	321,000.00	370,556.75
	BOEING CO/THE	345,000.00	464,909.83
	BPR TRUST	1,000,000.00	1,000,516.10
	BRASKEM AMERICA FINANCE	773,000.00	961,233.23

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	BRASKEM NETHERLANDS	200,000.00	210,740.00
	BRISTOL-MYERS SQUIBB CO	740,000.00	1,012,122.17
	BSPRT 2018-FL4 ISSUER LTD.	825,000.00	819,334.23
	BURLINGTN NORTH SANTA FE	899,000.00	1,278,441.08
	CANADIAN NATURAL RESOURCES LTD	712,000.00	952,477.57
	CEMEX SAB DE CV	300,000.00	304,950.00
	CENOVUS ENERGY INC	832,000.00	996,827.24
	CF HIPPOLYTA ISSUER LLC	1,002,097.78	1,018,629.39
	CHARLES SCHWAB CORP/THE	1,360,000.00	1,361,007.69
	CHARTER COMM OPT LLC/CAP	773,000.00	1,065,206.36
	CHENIERE CORP CHRISTI HD	1,370,000.00	1,569,476.81
	CIFC FUNDING LTD	1,505,000.00	1,507,763.18
	CIT GROUP HOME EQUITY LOAN TRU	2,108.53	2,168.01
	CITIGROUP INC	494,000.00	628,859.15
	CITIGROUP INC	770,000.00	834,486.46
	CITIGROUP INC	1,290,000.00	1,293,582.59
	CLEVELAND ELEC ILLUMINAT	801,000.00	926,521.27
	CNH INDUSTRIAL CAP LLC	1,422,000.00	1,413,366.28
	CODELCO INC	200,000.00	225,452.02
	COINSTAR FUNDING LLC	2,880,000.00	2,877,744.10
	COMCAST CORP	899,000.00	1,052,395.66
	COMM MORTGAGE TRUST	1,416,429.96	1,416,298.52
	COMMONSPIRIT HEALTH	440,000.00	471,091.67
	COMMONSPIRIT HEALTH	966,000.00	1,111,173.18
	COOPERATIEVE RABOBANK UA	1,187,000.00	1,170,844.35
	CORESTATES CAPTL III	1,555,000.00	1,511,712.59
	COSTA RICA GOVERNMENT	200,000.00	184,780.00
	COUNTRYWIDE ALTERNATIVE LOAN T	9,712.45	9,728.65
	COX COMMUNICATIONS INC	731,000.00	794,130.62
	CREDIT SUISSE MORTGAGE TRUST	737,542.50	746,725.79
	CREDIT SUISSE MORTGAGE TRUST	880,089.99	889,091.64
	CREDIT SUISSE MORTGAGE TRUST	1,409,582.50	1,430,937.53
	CREDIT SUISSE MORTGAGE TRUST	1,346,361.02	1,375,070.01
	CREDIT SUISSE MORTGAGE TRUST	1,376,026.17	1,398,201.38
	CREDIT SUISSE MORTGAGE TRUST	863,221.86	901,913.45
	CROWN CASTLE INTL CORP	1,119,000.00	1,232,975.61
	CVS HEALTH CORP	883,000.00	1,149,675.35
	DBUBS MORTGAGE TRUST	580,000.00	616,229.06
	DEUTSCHE TELEKOM INT FIN	392,000.00	587,826.34
	DH EUROPE FINANCE	1,180,000.00	1,264,666.43
	DIAMONDBACK ENERGY INC	1,049,000.00	1,088,342.09
	DOMINICAN REPUBLIC	200,000.00	212,500.00
	DOMINICAN REPUBLIC	100,000.00	113,160.00
	DOMINICAN REPUBLIC	150,000.00	168,675.00
	DOMINICAN REPUBLIC	200,000.00	206,506.00
	DREYFUS GOVERNMENT CASH MANAGE	10,855,968.39	10,855,968.39
	DUKE ENERGY PROGRESS LLC	825,000.00	996,386.61

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	EAGLE MATERIALS INC	426,000.00	436,863.52
	ECOPETROL SA	400,000.00	482,804.00
	EDISON INTERNATIONAL	819,000.00	871,972.69
	ELECTRICITE DE FRANCE SA	1,068,000.00	1,313,279.23
	ENABLE MIDSTREAM PARTNERS LP	329,000.00	360,561.29
	ENERGY TRANSFER LP	1,031,000.00	1,192,128.36
	EQUINIX INC	954,000.00	1,020,957.48
	ESKOM HOLDINGS SOC LTD	200,000.00	211,000.00
	FANNIE MAE	188,152.09	1,555.15
	FANNIE MAE	27,189.96	27,756.80
	FANNIE MAE	540,456.37	574,907.65
	FANNIE MAE	28,616.68	31,865.16
	FANNIE MAE	8,402.58	8,496.93
	FANNIE MAE	6,026.82	6,050.19
	FANNIE MAE	10,965.08	12,451.92
	FANNIE MAE	148,867.01	168,507.15
	FANNIE MAE	55,255.34	58,825.46
	FANNIE MAE	353,657.46	394,407.01
	FANNIE MAE	350,806.00	385,807.22
	FANNIE MAE	68,413.49	78,410.84
	FANNIE MAE	2,085,330.20	2,263,836.28
	FANNIE MAE	417,766.19	465,102.94
	FANNIE MAE	31,371.44	33,932.39
	FANNIE MAE	17,558.19	17,620.74
	FANNIE MAE	13,720.04	15,374.39
	FANNIE MAE	19,541.88	22,354.14
	FANNIE MAE	164,752.04	191,189.11
	FANNIE MAE	108,320.81	128,533.45
	FANNIE MAE	57,867.82	61,825.52
	FANNIE MAE	37,295.00	41,788.08
	FANNIE MAE	56,613.82	63,439.37
	FANNIE MAE	75,091.00	89,089.14
	FANNIE MAE	676,911.79	775,468.51
	FANNIE MAE	1,846,743.69	1,910,251.51
	FANNIE MAE	1,978,394.71	2,054,106.47
	FANNIE MAE	660,560.85	669,351.55
	FANNIE MAE	23,040.75	27,285.00
	FANNIE MAE	57,712.24	68,518.95
	FANNIE MAE	3,779.20	4,248.32
	FANNIE MAE	104,204.70	116,357.91
	FANNIE MAE	402,239.03	467,662.47
	FANNIE MAE	394,035.41	419,558.42
	FANNIE MAE	133,771.92	149,338.36
	FANNIE MAE	208,881.13	233,187.18
	FANNIE MAE	49,528.12	54,476.57
	FANNIE MAE	105,220.72	112,183.86
	FANNIE MAE	1,207,403.53	1,225,287.71

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	FANNIE MAE	30,920.01	32,527.09
	FANNIE MAE	50,945.02	58,439.61
	FANNIE MAE	72,484.27	78,951.82
	FANNIE MAE	372,434.59	415,947.85
	FANNIE MAE	40,919.16	46,326.59
	FANNIEMAE WHOLE LOAN	10,320.49	11,022.59
	FANNIEMAE WHOLE LOAN	62,328.78	61,998.05
	FEDEX CORP	1,034,000.00	1,326,809.99
	FHLMC STRUCTURED PASS THROUGH	133,582.99	159,042.87
	FIN DEPT GOVT SHARJAH	200,000.00	183,256.00
	FISERV INC	1,181,000.00	1,300,704.44
	FORD MOTOR CREDIT CO LLC	615,000.00	644,606.10
	FREDDIE MAC	15,902.37	17,933.79
	FREDDIE MAC	15,579.13	17,776.03
	FREDDIE MAC	31,463.89	34,591.85
	FREDDIE MAC	3,452.23	3,997.08
	FREDDIE MAC	11,538.39	13,236.13
	FREDDIE MAC	1,989,667.49	2,222,184.21
	FREDDIE MAC	186,902.44	214,601.17
	FREDDIE MAC	30,878.17	33,122.63
	FREDDIE MAC	66,855.13	71,453.63
	FREDDIE MAC	96,565.90	102,664.10
	FREDDIE MAC	2,044,340.80	2,249,478.50
	FREDDIE MAC	61,522.66	67,980.35
	FREDDIE MAC	365,294.70	408,159.49
	FREDDIE MAC	9,117.01	10,408.62
	FREDDIE MAC	50,823.60	57,135.82
	FREDDIE MAC	7,179.11	8,231.59
	FREDDIE MAC	12,843.78	14,745.32
	FREDDIE MAC	8,229.72	9,431.38
	FREDDIE MAC	1,072,251.31	1,113,910.31
	FREDDIE MAC	824,834.16	936,734.46
	FREDDIE MAC	3,192,887.00	3,756,212.20
	FREMF MORTGAGE TRUST	1,189,000.00	1,224,062.78
	GALAXY PIPELINE ASSETS	350,000.00	343,322.41
	GE CAPITAL INTL FUNDING	542,000.00	650,543.43
	GENERAL MOTORS FINL CO	643,000.00	710,740.19
	GENERAL MOTORS FINL CO	528,000.00	642,897.93
	GENM CAPITAL LABUAN	200,000.00	199,308.00
	GENNEIA SA	200,000.00	193,500.00
	GMRF MORTGAGE ACQUISITION CO.	135,594.51	137,477.88
	GOLDMAN SACHS GROUP INC	608,000.00	671,643.83
	GOLDMAN SACHS GROUP INC	1,376,000.00	1,407,316.51
	GOVERNMENT NATIONAL MORTGAGE A	933,301.36	1,043,473.52
	GOVERNMENT NATIONAL MORTGAGE A	1,253,205.30	1,388,007.83
	GOVERNMENT NATIONAL MORTGAGE A	5,416,279.73	104,359.79
	GOVERNMENT NATIONAL MORTGAGE A	2,386,291.01	150,936.96

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	GOVERNMENT NATIONAL MORTGAGE A	11,161,868.67	549,576.93
	GOVERNMENT OF JAMAICA	150,000.00	210,000.00
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,896,326.25
	GS MORTGAGE SECURITIES TRUST	595,000.00	609,964.19
	GS MORTGAGE-BACKED SECURITIES	620,589.39	632,873.52
	GS MORTGAGE-BACKED SECURITIES	1,050,000.00	1,061,875.50
	HEALTHCARE REALTY TRUST INC	1,281,000.00	1,288,957.46
	HERTZ VEHICLE FINANCING LLC	192,420.05	192,912.76
	HEWLETT PACKARD ENTERPRISE CO	1,216,000.00	1,352,030.45
	HILTON GRAND VACATIONS TRUST	897,461.74	931,239.51
	HOME DEPOT INC/THE	645,000.00	941,797.89
	HOST HOTELS & RESORTS LP	1,244,000.00	1,367,079.29
	HSBC HOLDINGS PLC	833,000.00	926,804.04
	HUDSON YARDS	3,000,000.00	3,190,595.40
	HUNTINGTON BANCSHARES	1,327,000.00	1,382,448.14
	HYUNDAI CAPITAL AMERICA	1,068,000.00	1,117,465.65
	IMPERIAL BRANDS FIN PLC	1,179,000.00	1,299,284.46
	INDONESIA ASAHAN ALUMINI	200,000.00	232,376.00
	INDONESIA ASAHAN ALUMINI	200,000.00	259,176.00
	INDUSTRIAS PENOLES SAB DE CV	300,000.00	359,850.00
	ISLAMIC REP OF PAKISTAN	300,000.00	306,750.00
	ISLAMIC REP OF PAKISTAN	200,000.00	202,500.00
	IVORY COAST	200,000.00	220,000.00
	JACK IN THE BOX FUNDING LLC	1,637,625.00	1,675,421.39
	JERSEY MIKE'S FUNDING LLC	970,000.00	1,039,093.10
	JOHN DEERE CAPITAL CORP	1,123,000.00	1,183,776.76
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	555,220.78
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,203,538.44
	JP MORGAN MORTGAGE TRUST	754,460.13	767,405.08
	JP MORGAN MORTGAGE TRUST	25,615.19	26,706.28
	JP MORGAN MORTGAGE TRUST	41,830.43	43,298.66
	JP MORGAN MORTGAGE TRUST	22,149.01	18,377.60
	JP MORGAN MORTGAGE TRUST	1,012,356.59	1,023,469.33
	JP MORGAN MORTGAGE TRUST	1,708,956.06	1,735,639.36
	JPMORGAN CHASE & CO	1,113,000.00	1,226,302.36
	JPMORGAN CHASE & CO	1,447,000.00	1,521,638.63
	KAZMUNAYGAS NATIONAL CO	500,000.00	570,235.00
	KAZMUNAYGAS NATIONAL CO	400,000.00	499,384.00
	KINGDOM OF BAHRAIN	200,000.00	200,000.00
	KROGER CO	717,000.00	905,160.36
	LEBANESE REPUBLIC	200,000.00	25,086.40
	LLOYDS BANKING GROUP PLC	1,069,000.00	1,169,886.69
	LOWE'S COS INC	1,274,000.00	1,508,534.38
	MADISON AVENUE TRUST	550,000.00	580,704.85
	MADISON PARK FUNDING LTD	1,850,000.00	1,850,090.65
	MADISON PARK FUNDING LTD	1,505,000.00	1,505,606.52
	MARS INC	1,065,000.00	1,254,492.84

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	MASTR ALTERNATIVE LOANS TRUST	18,716.14	19,626.92
	METINVEST BV	200,000.00	221,652.00
	METROPOLITAN EDISON	297,000.00	332,807.88
	MICROCHIP TECHNOLOGY INC	1,351,000.00	1,344,561.53
	MICROSOFT CORP	535,000.00	621,195.20
	MID-AMERICA APARTMENTS	525,000.00	567,504.00
	MID-STATE TRUST	824,460.80	911,761.47
	MILL CITY MORTGAGE TRUST	947,979.04	986,700.76
	MONGOLIA INTL BOND	200,000.00	211,250.00
	MONGOLIA INTL BOND	200,000.00	196,183.45
	MORGAN STANLEY	1,106,000.00	1,236,582.07
	MORGAN STANLEY BAML TRUST	575,000.00	592,503.75
	MYLAN INC	1,042,000.00	1,197,569.52
	NEIGHBORLY ISSUER LLC	1,200,000.00	1,234,428.00
	NETFLIX INC	1,147,000.00	1,364,127.10
	NEW MOUNTAIN CLO 1 LTD	1,400,000.00	1,401,558.20
	NGPL PIPECO LLC	1,059,000.00	1,510,663.50
	NORFOLK SOUTHERN CORP	923,000.00	1,179,354.10
	NORTHWESTERN MUTUAL LIFE	729,000.00	833,756.53
	NTC CAPITAL I	1,410,000.00	1,375,127.70
	NXP BV/NXP FUNDING LLC	987,000.00	1,152,052.02
	OFFICE CHERIFIEN DES PHO	200,000.00	243,458.80
	OFFICE CHERIFIEN DES PHO	200,000.00	201,820.00
	OHA LOAN FUNDING LTD	1,375,000.00	1,375,724.63
	OMAN GOV INTERNTL BOND	200,000.00	210,300.00
	OMAN GOV INTERNTL BOND	250,000.00	256,875.00
	OMAN SOVEREIGN SUKUK	200,000.00	205,192.00
	ORANGE LAKE TIMESHARE TRUST	97,920.53	99,088.57
	OVINTIV EXPLORATION INC	659,000.00	742,931.22
	PACIFIC GAS & ELECTRIC	1,409,000.00	1,256,788.89
	PACIFICORP	988,000.00	1,355,464.43
	PERUSAHAAN LISTRIK NEGAR	200,000.00	217,760.00
	PERUSAHAAN PENERBIT SBSN	300,000.00	330,912.00
	PETROBRAS GLOBAL FINANCE	200,000.00	228,620.00
	PETROBRAS GLOBAL FINANCE	350,000.00	431,375.00
	PETROLEOS DEL PERU SA	200,000.00	210,000.00
	PETROLEOS DEL PERU SA	200,000.00	213,200.00
	PETROLEOS MEXICANOS	100,000.00	101,850.00
	PETROLEOS MEXICANOS	250,000.00	221,250.00
	PETROLEOS MEXICANOS	204,000.00	210,772.80
	PETROLEOS MEXICANOS	181,000.00	174,212.50
	PHILLIPS 66 PARTNERS LP	348,000.00	381,056.65
	PHILLIPS 66 PARTNERS LP	943,000.00	991,412.52
	PNC CAPITAL TRUST C	1,497,000.00	1,437,328.34
	PROVINCE OF SANTA FE	300,000.00	279,003.00
	PT PERTAMINA (PERSERO)	200,000.00	260,566.53
	QATAR PETROLEUM	400,000.00	398,524.00

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	REDE D'OR FINANCE SARL	200,000.00	205,000.00
	REPUBLIC OF ANGOLA	275,000.00	286,775.50
	REPUBLIC OF ANGOLA	200,000.00	204,976.00
	REPUBLIC OF ANGOLA	200,000.00	208,752.00
	REPUBLIC OF ARGENTINA	242,500.00	76,753.68
	REPUBLIC OF ARGENTINA	12,043.33	4,560.81
	REPUBLIC OF BELARUS	200,000.00	198,384.00
	REPUBLIC OF COLOMBIA	250,000.00	295,872.50
	REPUBLIC OF COLOMBIA	604,000.00	641,997.64
	REPUBLIC OF ECUADOR	220,050.00	187,594.83
	REPUBLIC OF ECUADOR	347,885.00	238,301.23
	REPUBLIC OF ECUADOR	102,150.00	63,205.31
	REPUBLIC OF ECUADOR	26,958.00	14,860.60
	REPUBLIC OF EL SALVADOR	100,000.00	91,260.00
	REPUBLIC OF EL SALVADOR	100,000.00	92,250.00
	REPUBLIC OF EL SALVADOR	100,000.00	90,250.00
	REPUBLIC OF GHANA	200,000.00	202,122.40
	REPUBLIC OF GHANA	200,000.00	197,544.00
	REPUBLIC OF GUATEMALA	200,000.00	244,500.00
	REPUBLIC OF KENYA	200,000.00	220,940.00
	REPUBLIC OF NIGERIA	200,000.00	206,438.00
	REPUBLIC OF NIGERIA	200,000.00	215,300.00
	REPUBLIC OF PARAGUAY	200,000.00	235,000.00
	REPUBLIC OF PARAGUAY	216,000.00	210,060.00
	REPUBLIC OF PERU	1,633,000.00	1,455,019.33
	REPUBLIC OF SOUTH AFRICA	300,000.00	322,125.00
	REPUBLIC OF SOUTH AFRICA	200,000.00	204,388.00
	REPUBLIC OF SRI LANKA	375,000.00	248,066.25
	REPUBLIC OF SRI LANKA	200,000.00	126,000.00
	REPUBLIC OF TURKEY	350,000.00	278,404.00
	REPUBLIC OF TURKEY	400,000.00	341,480.00
	REPUBLICA ORIENT URUGUAY	200,000.00	232,702.00
	RESIDENTIAL ASSET SECURITIZATI	146,422.05	99,928.13
	REYNOLDS AMERICAN INC	857,000.00	949,677.78
	ROPER TECHNOLOGIES INC	1,152,000.00	1,229,093.12
	SA GLOBAL SUKUK LTD	250,000.00	253,100.00
	SABRA HEALTH CARE LP	800,000.00	900,175.67
	SAUDI ARABIAN OIL CO	200,000.00	223,715.60
	SEQUOIA MORTGAGE TRUST	121,394.45	123,866.87
	SEQUOIA MORTGAGE TRUST	142,334.99	144,819.45
	SEQUOIA MORTGAGE TRUST	233,186.92	236,472.50
	SEQUOIA MORTGAGE TRUST	264,127.29	267,420.32
	SEQUOIA MORTGAGE TRUST	1,130,475.15	1,153,181.31
	SEQUOIA MORTGAGE TRUST	396,183.39	396,805.83
	SEQUOIA MORTGAGE TRUST	718,774.18	727,727.23
	SHERWIN-WILLIAMS CO/THE	914,000.00	1,144,053.11
	SK HYNIX INC	200,000.00	194,969.19

## TS Active Bond

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	STARBUCKS CORP	756,000.00	791,439.19
	STATE OF ISRAEL	200,000.00	252,500.00
	STORE CAPITAL CORP	406,000.00	459,010.53
	STORE CAPITAL CORP	828,000.00	942,573.45
	SUZANO AUSTRIA GMBH	200,000.00	226,600.00
	SYSCO CORP	535,000.00	686,813.69
	T-MOBILE USA INC	1,325,000.00	1,479,415.50
	TAL ADVANTAGE VII LLC	1,197,625.00	1,207,321.33
	TORONTO-DOMINION BANK/THE	1,348,000.00	1,358,205.47
	TOWD POINT MORTGAGE TRUST	1,146,429.43	1,155,534.95
	TOWD POINT MORTGAGE TRUST	502,533.22	506,847.12
	TOWD POINT MORTGAGE TRUST	650,000.00	685,783.61
	TOWD POINT MORTGAGE TRUST	1,850,643.42	1,949,043.98
	TRANSNET SOC LTD	375,000.00	382,009.50
	TRUIST BANK	2,296,000.00	2,242,765.04
	UKRAINE GOVERNMENT	375,000.00	378,012.00
	UKRAINE GOVERNMENT	400,000.00	420,371.20
	UKRAINE GOVERNMENT	200,000.00	220,742.80
	ULKER BISKUVI SANAYI AS	400,000.00	433,856.00
	UNITED MEXICAN STATES	200,000.00	225,788.00
	UNITED MEXICAN STATES	200,000.00	229,000.00
	UNITED MEXICAN STATES	656,000.00	610,329.28
	UNITEDHEALTH GROUP INC	1,214,000.00	1,358,745.72
	US TREASURY N/B	3,023,000.00	2,887,909.69
	US TREASURY N/B	13,915,000.00	13,636,700.00
	US TREASURY N/B	3,930,000.00	4,055,729.31
	US TREASURY N/B	3,900,000.00	4,024,617.17
	US TREASURY N/B	3,545,000.00	3,569,925.78
	US TREASURY N/B	7,910,000.00	7,926,685.20
	US TREASURY N/B	3,600,000.00	3,537,281.23
	US TREASURY N/B	15,640,000.00	15,297,264.10
	US TREASURY N/B	5,500,000.00	5,344,453.13
	US TREASURY N/B	21,430,000.00	21,343,777.68
	US TREASURY N/B	5,605,000.00	5,594,271.69
	US TREASURY N/B	860,000.00	874,243.75
	VERIZON COMMUNICATIONS	1,586,000.00	1,492,287.27
	VIACOMCBS INC	847,000.00	1,074,324.64
	VIRGINIA ELEC & POWER CO	821,000.00	885,164.00
	VISA INC	723,000.00	890,166.85
	VOYA CLO 2017-4 LTD.	600,000.00	600,016.20
	VOYA CLO LTD	1,505,000.00	1,505,054.18
	VULCAN MATERIALS CO	280,000.00	311,705.70
	WALMART INC	1,053,000.00	1,123,840.06
	WASHINGTON MUTUAL MORTGAGE PAS	54,531.32	55,124.46
	WASTE MANAGEMENT INC	1,352,000.00	1,266,848.61
	WEC ENERGY GROUP INC	2,024,000.00	1,858,456.72
	WEIR GROUP PLC/THE	1,077,000.00	1,081,869.95



# TS Active Bond

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	WF-RBS COMMERCIAL MORTGAGE TRU	695,000.00	722,070.67
	WHITEBOX CLO I LTD	1,475,000.00	1,478,274.50
	XYLEM INC/NY	1,005,000.00	1,014,924.78
	YPF SA	350,000.00	246,540.00
<b>TOTAL TS Active Bond</b>		<b>355,641,549.39</b>	<b>353,301,999.91</b>