

TS Active Bond

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	7-ELEVEN INC	1,401,000.00	1,237,405.61
	AB BSL CLO 2 LTD	1,100,000.00	1,035,482.80
	ABBVIE INC	927,000.00	846,297.04
	ADAMS OUTDOOR ADVERTISING	2,010,873.55	1,981,012.08
	ADJUSTABLE RATE MORTGAGE TRUST	1,645.59	1,642.36
	AERCAP IRELAND CAP LTD/A	1,500,000.00	1,307,868.47
	AEROPUERTO INTL TOCUMEN	200,000.00	162,658.68
	AGATE BAY MORTGAGE LOAN TRUST	1,255,312.02	1,213,057.59
	AGATE BAY MORTGAGE LOAN TRUST	1,956,330.43	1,886,833.55
	AIMCO	1,400,000.00	1,345,723.40
	ALCON FINANCE CORP	1,038,000.00	829,648.40
	ALFA DESARROLLO SPA	199,460.84	143,113.15
	ALLSTATE CORP/THE	1,104,000.00	879,451.47
	AMCOR FLEXIBLES NORTH AM	1,094,000.00	899,226.15
	AMERICAN FINANCIAL GROUP INC/OH	833,000.00	837,216.45
	ANHEUSER-BUSCH CO/INBEV	1,358,000.00	1,283,568.47
	APPLE INC	729,000.00	754,141.56
	ARAB REPUBLIC OF EGYPT	200,000.00	155,516.00
	ARAB REPUBLIC OF EGYPT	585,000.00	362,890.71
	ARAB REPUBLIC OF EGYPT	200,000.00	110,838.40
	ARAB REPUBLIC OF EGYPT	200,000.00	140,732.00
	ARAB REPUBLIC OF EGYPT	200,000.00	115,288.40
	ARAB REPUBLIC OF EGYPT	350,000.00	311,738.00
	ARES CAPITAL CORP	1,216,000.00	1,125,209.01
	ASHTAD CAPITAL INC	1,125,000.00	1,017,066.45
	AT&T INC	700,000.00	665,858.43
	AT&T INC	1,000,000.00	778,504.94
	AUSTIN FAIRMONT HOTEL TRUST	1,000,000.00	964,778.90
	BANCO NACIONAL DE PANAMA	200,000.00	158,750.00
	BANK	500,000.00	491,484.50
	BANK	1,230,000.00	1,105,726.21
	BANK	970,000.00	851,410.03
	BANK OF AMERICA CORP	21,266.00	405,967.94
	BANK OF AMERICA CORP	22,305.00	412,642.50
	BANK OF AMERICA CORP	1,158,000.00	1,153,780.49
	BANK OF AMERICA CORP	873,000.00	833,578.49
	BANK OF AMERICA CORP	1,158,000.00	974,763.53
	BANK OF MONTREAL	1,038,000.00	963,641.67
	BANK OF NOVA SCOTIA	1,410,000.00	1,067,621.28
	BARCLAYS COMMERCIAL MORTGAGE S	930,000.00	791,598.70
	BARCLAYS COMMERCIAL MORTGAGE S	2,745,000.00	2,403,470.67
	BARCLAYS COMMERCIAL MORTGAGE S	720,000.00	643,525.27
	BARCLAYS PLC	1,282,000.00	1,033,316.01
	BAT CAPITAL CORP	1,493,000.00	1,367,920.85
	BECTON DICKINSON AND CO	848,000.00	787,315.68
	BERKSHIRE HATHAWAY FIN	709,000.00	657,167.42

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	BNP PARIBAS SA	503,000.00	492,990.31
	BOARDWALK PIPELINES LP	1,010,000.00	980,521.65
	BOEING CO/THE	748,000.00	692,176.61
	BPR TRUST	1,000,000.00	986,648.30
	BRASKEM AMERICA FINANCE	773,000.00	724,562.23
	BRASKEM IDESA SAPI	200,000.00	154,388.00
	BRASKEM NETHERLANDS	200,000.00	179,650.00
	BRASKEM NETHERLANDS	421,000.00	332,552.11
	BRITISH TELECOMMUNICATIO	1,340,000.00	1,198,002.37
	BROADCOM INC	1,588,000.00	1,458,479.29
	BRUNSWICK CORP/DE	802,000.00	694,879.47
	BURLINGTN NORTH SANTA FE	899,000.00	990,464.05
	CANADIAN NATURAL RESOURCES LTD	712,000.00	755,676.58
	CANPACK SA/CANPACK US	200,000.00	173,883.75
	CARRIER GLOBAL CORP	730,000.00	556,108.15
	CENOVUS ENERGY INC	832,000.00	815,702.15
	CF HIPPOLYTA ISSUER LLC	966,528.67	876,653.20
	CHARLES SCHWAB CORP/THE	1,283,000.00	1,148,989.46
	CHARTER COMM OPT LLC/CAP	1,081,000.00	1,053,452.31
	CIT GROUP HOME EQUITY LOAN TRU	1,654.29	1,557.41
	CITIGROUP COMMERCIAL MORTGAGE	830,000.00	740,529.82
	CITIGROUP INC	494,000.00	443,542.13
	CITIGROUP INC	770,000.00	733,648.08
	CITIGROUP INC	1,290,000.00	1,209,536.79
	CMS ENERGY CORP	1,152,000.00	1,009,405.44
	CNH INDUSTRIAL CAP LLC	1,422,000.00	1,257,429.96
	COINSTAR FUNDING LLC	2,850,000.00	2,810,688.53
	COMCAST CORP	899,000.00	786,683.14
	COMM MORTGAGE TRUST	1,315,000.00	1,286,543.93
	COMM MORTGAGE TRUST	1,234,571.98	1,228,272.21
	COMMONSPIRIT HEALTH	966,000.00	816,292.64
	COMMONWEALTH OF BAHAMAS	382,000.00	270,516.73
	COMMONWEALTH OF BAHAMAS	100,000.00	69,404.49
	COMMONWEALTH OF BAHAMAS	200,000.00	160,000.00
	CONTINENTAL RESOURCES INC/OK	753,000.00	725,658.57
	COOPERATIEVE RABOBANK UA	1,187,000.00	1,048,250.09
	CORESTATES CAPTL III	1,676,000.00	1,553,671.32
	CORURIBE NETHERLANDS BV	200,000.00	172,009.52
	CREDIT SUISSE MORTGAGE TRUST	462,072.64	442,117.43
	CREDIT SUISSE MORTGAGE TRUST	578,438.68	561,032.88
	CREDIT SUISSE MORTGAGE TRUST	954,646.70	924,615.71
	CREDIT SUISSE MORTGAGE TRUST	963,198.93	935,089.99
	CREDIT SUISSE MORTGAGE TRUST	991,105.64	952,088.69
	CREDIT SUISSE MORTGAGE TRUST	1,600,000.00	1,439,466.72
	CREDIT SUISSE NEW YORK	1,034,000.00	1,011,810.58
	CROWN CASTLE INTL CORP	1,119,000.00	1,057,740.71
	CVS HEALTH CORP	883,000.00	854,759.54

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	DBUBS MORTGAGE TRUST	580,000.00	560,149.67
	DH EUROPE FINANCE II	1,180,000.00	983,521.94
	DOMINICAN REPUBLIC	100,000.00	78,827.10
	DOMINICAN REPUBLIC	150,000.00	143,196.12
	DOMINICAN REPUBLIC	200,000.00	153,846.07
	DOMINICAN REPUBLIC	200,000.00	173,833.12
	DREYFUS GOVERNMENT CASH MANAGE	1,405,308.75	1,405,308.75
	DRIVEN BRANDS FUNDING LLC	1,268,625.00	1,070,369.36
	DUKE ENERGY PROGRESS LLC	825,000.00	741,654.67
	ECOPETROL SA	320,000.00	282,880.00
	ECOPETROL SA	220,000.00	143,406.96
	EDISON INTERNATIONAL	819,000.00	764,770.32
	EIG PEARL HOLDINGS SARL	300,000.00	255,750.00
	EIG PEARL HOLDINGS SARL	200,000.00	158,034.80
	ELECTRICITE DE FRANCE SA	1,068,000.00	949,236.38
	ENERGY TRANSFER LP	1,268,000.00	1,163,151.38
	EQUINIX INC	954,000.00	887,774.57
	ESKOM HOLDINGS SOC LTD	200,000.00	168,164.00
	EVERBANK MORTGAGE LOAN TRUST	1,229,521.37	1,124,244.09
	FANNIE MAE	12,785.90	12,535.54
	FANNIE MAE	402,217.04	393,982.97
	FANNIE MAE	1,800,000.00	1,597,832.10
	FANNIE MAE	2,500,000.00	2,083,189.00
	FANNIE MAE	16,623.52	17,275.89
	FANNIE MAE	5,912.28	5,943.62
	FANNIE MAE	4,712.47	4,721.40
	FANNIE MAE	7,825.65	8,330.78
	FANNIE MAE	100,786.37	106,134.31
	FANNIE MAE	38,609.83	39,056.34
	FANNIE MAE	290,287.37	293,946.13
	FANNIE MAE	272,759.56	276,189.39
	FANNIE MAE	49,576.13	52,213.55
	FANNIE MAE	1,527,260.24	1,503,205.33
	FANNIE MAE	322,786.08	325,573.30
	FANNIE MAE	15,491.65	15,516.29
	FANNIE MAE	14,575.32	15,690.12
	FANNIE MAE	128,606.64	138,032.52
	FANNIE MAE	82,616.47	90,534.68
	FANNIE MAE	52,939.82	54,133.41
	FANNIE MAE	25,965.27	27,271.76
	FANNIE MAE	33,918.29	35,291.42
	FANNIE MAE	31,221.00	33,621.17
	FANNIE MAE	555,758.59	584,269.52
	FANNIE MAE	2,193,642.49	1,916,630.48
	FANNIE MAE	1,584,385.08	1,486,532.44
	FANNIE MAE	1,565,443.71	1,414,665.59
	FANNIE MAE	579,077.93	506,873.73

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	FANNIE MAE	2,292,100.28	2,003,179.48
	FANNIE MAE	1,097,134.80	992,925.61
	FANNIE MAE	1,083,104.62	978,009.48
	FANNIE MAE	1,176,045.49	1,061,914.73
	FANNIE MAE	1,186,461.43	1,071,197.35
	FANNIE MAE	19,008.16	21,352.58
	FANNIE MAE	44,403.93	48,708.20
	FANNIE MAE	3,605.78	3,786.75
	FANNIE MAE	60,568.51	63,009.54
	FANNIE MAE	248,084.99	262,039.45
	FANNIE MAE	115,570.24	118,014.33
	FANNIE MAE	97,568.08	100,832.37
	FANNIE MAE	163,354.19	168,821.93
	FANNIE MAE	37,869.16	38,345.78
	FANNIE MAE	62,748.28	63,460.02
	FANNIE MAE	957,429.47	858,208.57
	FANNIE MAE	17,119.91	17,514.69
	FANNIE MAE	24,755.62	25,562.04
	FANNIE MAE	50,507.02	51,140.13
	FANNIE MAE	304,391.14	314,585.21
	FANNIE MAE	32,720.87	34,359.97
	FANNIEMAE WHOLE LOAN	7,627.94	7,852.11
	FANNIEMAE WHOLE LOAN	47,676.26	47,455.29
	FEDEX CORP	1,034,000.00	1,000,532.60
	FHLMC STRUCTURED PASS THROUGH	108,645.81	119,011.48
	FIRSTENERGY TRANSMISSION	1,038,000.00	968,939.27
	FORD MOTOR CO	764,000.00	566,525.10
	FORD MOTOR CREDIT CO LLC	615,000.00	586,457.85
	FREDDIE MAC	14,556.83	15,341.20
	FREDDIE MAC	12,009.11	12,674.74
	FREDDIE MAC	19,347.67	19,803.35
	FREDDIE MAC	2,600.52	2,797.65
	FREDDIE MAC	8,460.14	8,911.07
	FREDDIE MAC	1,479,794.38	1,530,782.84
	FREDDIE MAC	138,594.09	146,157.74
	FREDDIE MAC	17,498.43	17,939.93
	FREDDIE MAC	38,282.09	38,196.76
	FREDDIE MAC	50,035.33	51,131.25
	FREDDIE MAC	1,645,519.20	1,667,806.95
	FREDDIE MAC	46,573.41	48,051.44
	FREDDIE MAC	275,176.04	284,663.07
	FREDDIE MAC	7,617.98	7,996.31
	FREDDIE MAC	47,793.30	50,371.75
	FREDDIE MAC	4,956.25	5,220.25
	FREDDIE MAC	11,015.85	11,618.30
	FREDDIE MAC	5,158.46	5,335.84
	FREDDIE MAC	3,093,144.70	2,702,671.90

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	FREDDIE MAC	800,409.86	725,183.76
	FREDDIE MAC	633,617.31	661,764.56
	FREDDIE MAC	885,000.00	700,774.51
	FREDDIE MAC	2,850,000.00	2,306,717.33
	FREDDIE MAC	2,472,000.90	2,674,479.03
	FREEDPORT INDONESIA PT	200,000.00	191,400.00
	FREEDPORT INDONESIA PT	200,000.00	181,300.00
	FS LUXEMBOURG SARL	200,000.00	201,620.56
	GALAXY PIPELINE ASSETS	350,000.00	283,376.07
	GENERAL MOTORS FINL CO	643,000.00	635,619.20
	GENERAL MOTORS FINL CO	528,000.00	527,717.73
	GENERAL MOTORS FINL CO	1,715,000.00	1,382,274.86
	GENM CAPITAL LABUAN	200,000.00	158,697.56
	GMRF MORTGAGE ACQUISITION CO.	42,624.80	42,065.30
	GOLDMAN SACHS GROUP INC	608,000.00	577,399.32
	GOLDMAN SACHS GROUP INC	1,376,000.00	1,145,471.08
	GOLDMAN SACHS GROUP INC	1,865,000.00	1,767,555.86
	GOVERNMENT NATIONAL MORTGAGE A	689,397.40	733,066.00
	GOVERNMENT NATIONAL MORTGAGE A	921,678.52	943,977.06
	GOVERNMENT NATIONAL MORTGAGE A	4,303,057.62	62,720.94
	GOVERNMENT NATIONAL MORTGAGE A	1,893,150.17	101,692.83
	GOVERNMENT NATIONAL MORTGAGE A	8,658,286.82	345,270.83
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,578,584.00
	GS MORTGAGE SECURITIES TRUST	595,000.00	592,734.66
	GS MORTGAGE SECURITIES TRUST	750,000.00	666,133.43
	GS MORTGAGE SECURITIES TRUST	1,325,000.00	1,153,992.19
	GS MORTGAGE-BACKED SECURITIES	338,707.97	303,780.30
	GS MORTGAGE-BACKED SECURITIES	943,888.11	808,241.01
	HCA INC	670,000.00	664,361.95
	HERITAGE PETROL CO LTD	150,000.00	153,937.50
	HILTON GRAND VACATIONS TRUST	677,512.85	653,278.96
	HOME DEPOT INC/THE	645,000.00	736,712.87
	HONO MORTGAGE TRUST	765,000.00	737,280.84
	HOST HOTELS & RESORTS LP	1,244,000.00	1,223,694.64
	HSBC HOLDINGS PLC	833,000.00	815,091.26
	HUDSON YARDS	3,000,000.00	2,778,692.70
	HUNGARY	300,000.00	197,606.40
	HUNGARY	200,000.00	193,760.00
	HUNTINGTON BANCSHARES INC/OH	1,327,000.00	1,137,674.24
	HYUNDAI CAPITAL AMERICA	1,068,000.00	1,019,577.82
	INDONESIA ASAHAN ALUMINI	200,000.00	161,024.00
	INDONESIA ASAHAN ALUMINI	200,000.00	180,500.00
	INVITATION HOMES OP	1,150,000.00	1,047,000.33
	ISLAMIC REP OF PAKISTAN	300,000.00	179,244.00
	JACK IN THE BOX FUNDING LLC	1,144,250.00	1,043,777.98
	JBS FINANCE LUXEMBOURG	1,410,000.00	1,223,513.40
	JBS USA/FOOD/FINANCE	447,000.00	316,127.34

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	JERSEY MIKE'S FUNDING LLC	965,150.00	918,396.20
	JIMMY JOHN'S FUNDING LLC	1,100,000.00	1,027,210.80
	JOHN DEERE CAPITAL CORP	1,123,000.00	1,007,670.44
	JP MORGAN CHASE COMMERCIAL MOR	2,755,000.00	2,652,178.44
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	477,420.50
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,183,741.20
	JP MORGAN MORTGAGE TRUST	321,032.63	316,046.54
	JP MORGAN MORTGAGE TRUST	19,115.19	18,987.00
	JP MORGAN MORTGAGE TRUST	8,174.78	8,184.50
	JP MORGAN MORTGAGE TRUST	18,020.40	13,816.37
	JP MORGAN MORTGAGE TRUST	613,360.81	604,653.36
	JP MORGAN MORTGAGE TRUST	1,628,535.67	1,497,327.32
	JP MORGAN MORTGAGE TRUST	1,406,079.85	1,272,063.57
	JPMORGAN CHASE & CO	23,122.00	428,681.88
	JPMORGAN CHASE & CO	32,075.00	629,311.50
	JPMORGAN CHASE & CO	1,113,000.00	1,042,732.26
	JPMORGAN CHASE & CO	1,447,000.00	1,252,314.57
	KAZMUNAYGAS NATIONAL CO	300,000.00	265,728.00
	KAZMUNAYGAS NATIONAL CO	200,000.00	152,928.00
	KINGDOM OF MOROCCO	200,000.00	145,407.20
	KROGER CO/THE	717,000.00	696,201.33
	LEBANESE REPUBLIC	200,000.00	12,040.00
	LLOYDS BANKING GROUP PLC	1,069,000.00	1,001,810.75
	LOGAN GROUP CO LTD	200,000.00	40,050.00
	LOWE'S COS INC	1,274,000.00	1,261,797.48
	MADISON AVENUE TRUST	550,000.00	514,098.64
	MADISON PARK FUNDING LTD	1,425,000.00	1,354,865.78
	MAGALLANES INC	792,000.00	710,402.57
	MAGALLANES INC	792,000.00	669,117.22
	MARS INC	1,065,000.00	967,205.85
	MASTERCARD INC	1,410,000.00	1,192,022.11
	MASTR ALTERNATIVE LOANS TRUST	18,174.51	17,176.16
	MC BRAZIL DWNSTRM	601,000.00	477,608.69
	METINVEST BV	200,000.00	109,000.00
	MICROCHIP TECHNOLOGY INC	1,351,000.00	1,261,042.92
	MICROSOFT CORP	535,000.00	514,444.63
	MID-AMERICA APARTMENTS	525,000.00	523,572.84
	MID-STATE TRUST	610,827.35	614,075.73
	MIDWEST CONNECTOR CAPIT	912,000.00	895,628.87
	MILL CITY MORTGAGE TRUST	947,979.04	839,057.01
	MINEJESA CAPITAL BV	250,000.00	223,975.00
	MISC CAPITAL TWO LABUAN	300,000.00	292,127.95
	MOHAWK INDUSTRIES INC	1,023,000.00	914,957.24
	MONGOLIA INTL BOND	200,000.00	196,750.00
	MORGAN STANLEY	750,000.00	728,220.68
	MORGAN STANLEY	1,106,000.00	1,073,439.67
	MORGAN STANLEY BAML TRUST	290,539.95	290,266.70

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	MORGAN STANLEY CAPITAL I TRUST	1,210,000.00	1,197,295.48
	MYLAN INC	1,042,000.00	994,976.52
	NEIGHBORLY ISSUER LLC	1,188,000.00	1,031,094.90
	NETFLIX INC	1,587,000.00	1,595,093.70
	NEW MOUNTAIN CLO 1 LTD	1,400,000.00	1,345,247.40
	NGPL PIPECO LLC	799,000.00	872,320.80
	NORFOLK SOUTHERN CORP	923,000.00	906,598.73
	NORTHWESTERN MUTUAL LIFE	1,370,000.00	1,144,305.43
	NPC UKRENERGO	200,000.00	49,788.00
	NXP BV/NXP FUNDING LLC	987,000.00	1,006,803.44
	OFFICE CHERIFIEN DES PHO	200,000.00	132,255.20
	OHIO POWER COMPANY	1,281,000.00	922,651.07
	OIL & GAS HOLDING	300,000.00	302,316.00
	OMAN GOV INTERNTL BOND	200,000.00	194,133.60
	OMAN GOV INTERNTL BOND	200,000.00	167,528.00
	OMAN GOV INTERNTL BOND	200,000.00	192,444.00
	ORACLE CORP	444,000.00	332,300.90
	ORANGE LAKE TIMESHARE TRUST	61,396.88	59,537.08
	PACIFIC GAS & ELECTRIC	1,409,000.00	947,102.18
	PACIFICORP	988,000.00	1,049,117.43
	PARAMOUNT GLOBAL	512,000.00	432,006.34
	PARKER-HANNIFIN CORP	1,228,000.00	1,223,530.46
	PERUSAHAAN LISTRIK NEGAR	200,000.00	155,500.00
	PETROLEOS DEL PERU SA	200,000.00	154,350.00
	PETROLEOS DEL PERU SA	200,000.00	135,000.44
	PETROLEOS MEXICANOS	375,000.00	255,986.25
	PETROLEOS MEXICANOS	403,000.00	307,287.50
	PETROLEOS MEXICANOS	250,000.00	154,375.00
	PETROLEOS MEXICANOS	301,000.00	203,927.50
	PETRONAS CAPITAL LTD	380,000.00	323,376.18
	PLANET FITNESS MASTER ISSUER L	1,122,187.50	1,005,357.68
	PNC CAPITAL TRUST C	1,372,000.00	1,275,947.68
	PNG GOVT INTL BOND	200,000.00	172,007.00
	PROCTER & GAMBLE CO/THE	1,842,000.00	1,508,262.02
	PROSUS NV	200,000.00	174,051.48
	PROVINCE OF SANTA FE	100,000.00	94,300.00
	PRUDENTIAL FINANCIAL INC	1,263,000.00	1,165,938.45
	PUBLIC STORAGE	12,274.00	224,245.98
	QATAR ENERGY	400,000.00	313,400.00
	REPUBLIC OF ANGOLA	275,000.00	227,810.00
	REPUBLIC OF ANGOLA	200,000.00	141,080.00
	REPUBLIC OF ANGOLA	200,000.00	159,329.60
	REPUBLIC OF ARGENTINA	242,500.00	52,228.19
	REPUBLIC OF ARGENTINA	12,043.33	2,738.47
	REPUBLIC OF BELARUS	200,000.00	35,000.00
	REPUBLIC OF CHILE	933,000.00	630,793.08
	REPUBLIC OF CHILE	368,000.00	279,992.93

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Category	Issuer Name	Shares/Par	Market Value Base
	REPUBLIC OF CHILE	200,000.00	177,808.78
	REPUBLIC OF COLOMBIA	250,000.00	195,723.13
	REPUBLIC OF COLOMBIA	200,000.00	135,409.84
	REPUBLIC OF COLOMBIA	375,000.00	270,969.70
	REPUBLIC OF ECUADOR	631,050.00	406,252.09
	REPUBLIC OF ECUADOR	372,885.00	179,751.03
	REPUBLIC OF ECUADOR	247,150.00	100,564.06
	REPUBLIC OF EL SALVADOR	100,000.00	31,945.89
	REPUBLIC OF EL SALVADOR	25,000.00	8,839.02
	REPUBLIC OF EL SALVADOR	100,000.00	33,401.98
	REPUBLIC OF EL SALVADOR	75,000.00	24,490.75
	REPUBLIC OF GHANA	585,000.00	284,193.00
	REPUBLIC OF GHANA	200,000.00	93,900.00
	REPUBLIC OF GUATEMALA	200,000.00	167,161.31
	REPUBLIC OF NIGERIA	200,000.00	138,700.00
	REPUBLIC OF NIGERIA	370,000.00	221,075.00
	REPUBLIC OF NIGERIA	200,000.00	141,500.00
	REPUBLIC OF PARAGUAY	100,000.00	78,804.14
	REPUBLIC OF PARAGUAY	216,000.00	160,415.70
	REPUBLIC OF SOUTH AFRICA	200,000.00	136,402.00
	REPUBLIC OF SRI LANKA	200,000.00	64,637.97
	REPUBLIC OF TURKEY	350,000.00	206,364.20
	REPUBLIC OF TURKEY	200,000.00	122,834.00
	REPUBLIC OF UZBEKISTAN	360,000.00	259,781.76
	RESIDENTIAL ASSET SECURITIZATI	138,144.60	75,357.85
	ROPER TECHNOLOGIES INC	795,000.00	703,758.57
	SA GLOBAL SUKUK LTD	250,000.00	219,450.00
	SABRA HEALTH CARE LP	800,000.00	779,331.86
	SASOL FINANCING USA LLC	300,000.00	230,850.00
	SEQUOIA MORTGAGE TRUST	139,260.46	136,320.06
	SEQUOIA MORTGAGE TRUST	134,395.79	131,557.10
	SEQUOIA MORTGAGE TRUST	662,055.94	613,105.11
	SEQUOIA MORTGAGE TRUST	131,432.94	130,507.01
	SEQUOIA MORTGAGE TRUST	1,542,608.19	1,319,911.10
	SHERWIN-WILLIAMS CO/THE	914,000.00	813,791.80
	SINOPEC GRP DEV 2018	200,000.00	149,708.42
	STARBUCKS CORP	756,000.00	575,766.86
	STILLWATER MINING CO	200,000.00	158,000.00
	STORE CAPITAL CORP	406,000.00	396,659.50
	STORE CAPITAL CORP	828,000.00	809,413.65
	T-MOBILE USA INC	1,325,000.00	1,239,939.56
	TAL ADVANTAGE VII LLC	1,061,125.00	963,179.66
	TOLL BROS FINANCE CORP	1,326,000.00	1,126,920.95
	TORONTO-DOMINION BANK	1,348,000.00	1,244,857.98
	TOWD POINT MORTGAGE TRUST	1,000,000.00	931,428.00
	TOWD POINT MORTGAGE TRUST	800,000.00	728,772.96
	TRANSNET SOC LTD	375,000.00	357,637.50

TS Active Bond

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	TRUIST FINANCIAL CORP	2,158,000.00	1,985,360.47
	TSY INFL IX N/B	6,444,264.80	5,118,491.55
	TUNISIAN REPUBLIC	50,000.00	30,713.20
	UKRAINE GOVERNMENT	400,000.00	98,224.00
	UKRAINE GOVERNMENT	200,000.00	52,000.00
	ULKER BISKUVI SANAYI AS	400,000.00	307,040.00
	UNITED MEXICAN STATES	200,000.00	191,059.73
	UNITED MEXICAN STATES	1,173,000.00	746,625.96
	UNITED MEXICAN STATES	225,000.00	175,688.43
	UNITED MEXICAN STATES	200,000.00	148,350.04
	UNITEDHEALTH GROUP INC	1,214,000.00	1,063,396.61
	US BANCORP	28,247.00	524,264.32
	US BANCORP	8,077.00	139,600.44
	US TREASURY N/B	2,000,000.00	1,884,609.38
	US TREASURY N/B	1,035,000.00	791,977.15
	US TREASURY N/B	6,920,000.00	5,743,600.00
	US TREASURY N/B	14,925,000.00	12,725,894.53
	US TREASURY N/B	15,220,000.00	13,885,277.38
	US TREASURY N/B	5,500,000.00	4,737,734.38
	US TREASURY N/B	14,045,000.00	12,867,085.32
	US TREASURY N/B	3,800,000.00	3,452,062.50
	VALERO ENERGY CORP	668,000.00	536,353.25
	VERIZON COMMUNICATIONS	1,246,000.00	871,733.71
	VISA INC	723,000.00	721,192.16
	VMWARE INC	1,248,000.00	1,105,549.67
	WASHINGTON MUTUAL MORTGAGE PAS	46,283.97	43,293.36
	WEC ENERGY GROUP INC	2,199,000.00	1,697,473.56
	WEIR GROUP PLC/THE	1,588,000.00	1,397,798.36
	WELLS FARGO & CO	8,981.00	173,602.73
	WELLS FARGO & CO	13,426.00	236,029.08
	WELLS FARGO COMMERCIAL MORTGAG	2,380,000.00	2,182,796.06
	WENDYS FUNDING LLC	1,584,000.00	1,320,582.38
	WF-RBS COMMERCIAL MORTGAGE TRU	695,000.00	690,110.61
	YPF SA	350,000.00	198,625.00
TOTAL TS Active Bond		356,945,845.45	308,527,419.02