

TS Active Bond

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Active Bond			
	7-ELEVEN INC	1,401,000.00	1,357,342.02
	AB BSL CLO 2 LTD	1,100,000.00	1,089,666.60
	ABBVIE INC	927,000.00	1,124,635.43
	ABU DHABI GOVT INT'L	200,000.00	232,957.60
	ADAMS OUTDOOR ADVERTISING	2,068,222.97	2,132,709.33
	ADJUSTABLE RATE MORTGAGE TRUST	1,884.07	1,917.33
	AERCAP IRELAND CAP LTD/A	1,500,000.00	1,513,292.90
	AEROPUERTO INTL TOCUMEN	200,000.00	203,876.49
	AGATE BAY MORTGAGE LOAN TRUST	1,328,558.73	1,340,784.53
	AGATE BAY MORTGAGE LOAN TRUST	2,070,481.13	2,085,628.98
	AIMCO	1,400,000.00	1,396,719.80
	AKER BP ASA	1,050,000.00	1,088,549.22
	ALCON FINANCE CORP	1,038,000.00	1,159,969.46
	ALFA DESARROLLO SPA	200,000.00	197,400.00
	ALLSTATE CORP/THE	1,447,000.00	1,369,493.25
	ALPHABET INC	467,000.00	426,627.65
	AMCOR FLEXIBLES NORTH AM	1,094,000.00	1,099,009.75
	AMERICAN FINANCIAL GROUP INC/OH	793,000.00	945,779.56
	AMERICAN WATER CAPITAL C	676,000.00	977,143.55
	ANHEUSER-BUSCH CO/INBEV	1,358,000.00	1,721,744.28
	APPLE INC	729,000.00	959,285.01
	ARAB REPUBLIC OF EGYPT	200,000.00	207,993.60
	ARAB REPUBLIC OF EGYPT	585,000.00	517,537.80
	ARAB REPUBLIC OF EGYPT	200,000.00	163,014.00
	ARAB REPUBLIC OF EGYPT	200,000.00	192,094.00
	ARAB REPUBLIC OF EGYPT	200,000.00	170,520.00
	ARAB REPUBLIC OF EGYPT	350,000.00	363,650.00
	ARES CAPITAL CORP	1,216,000.00	1,256,395.90
	AT&T INC	700,000.00	809,752.27
	AT&T INC	1,000,000.00	1,048,915.62
	AUSTIN FAIRMONT HOTEL TRUST	2,500,000.00	2,481,169.75
	BANCO NACIONAL DE PANAMA	200,000.00	187,502.00
	BANK	500,000.00	550,314.40
	BANK OF AMERICA CORP	1,158,000.00	1,237,117.90
	BANK OF AMERICA CORP	873,000.00	948,011.80
	BANK OF AMERICA CORP	1,158,000.00	1,176,496.44
	BANK OF MONTREAL	1,038,000.00	1,114,136.90
	BANK OF NOVA SCOTIA	1,410,000.00	1,362,117.78
	BECTON DICKINSON AND CO	848,000.00	1,067,275.61
	BENEFIT STREET PARTNERS CLO LT	1,375,000.00	1,375,089.38
	BERKSHIRE HATHAWAY FIN	709,000.00	873,611.54
	BNP PARIBAS SA	767,000.00	850,697.23
	BNQ CEN TUNISIA INT BOND	100,000.00	84,975.00
	BOARDWALK PIPELINES LP	1,010,000.00	1,132,068.28
	BOEING CO/THE	321,000.00	361,662.90
	BOEING CO/THE	345,000.00	468,684.14

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	BPR TRUST	1,000,000.00	999,789.90
	BRASKEM AMERICA FINANCE	773,000.00	998,136.25
	BRASKEM IDESA SAPI	200,000.00	200,750.00
	BRASKEM NETHERLANDS	200,000.00	212,000.00
	BRASKEM NETHERLANDS	421,000.00	485,202.50
	BRISTOL-MYERS SQUIBB CO	740,000.00	986,056.63
	BRITISH TELECOMMUNICATIO	1,340,000.00	1,371,027.04
	BROADCOM INC	1,242,000.00	1,378,835.26
	BSPRT 2018-FL4 ISSUER LTD.	825,000.00	819,088.38
	BURLINGTN NORTH SANTA FE	899,000.00	1,250,957.39
	CANADIAN NATURAL RESOURCES LTD	712,000.00	938,833.89
	CENOVUS ENERGY INC	832,000.00	985,139.09
	CF HIPPOLYTA ISSUER LLC	966,528.67	958,947.70
	CHARLES SCHWAB CORP/THE	760,000.00	750,175.81
	CHARTER COMM OPT LLC/CAP	773,000.00	1,058,557.62
	CHENIERE ENERGY PARTNERS LP	1,188,000.00	1,199,880.00
	CIFC FUNDING LTD	1,505,000.00	1,504,304.69
	CIT GROUP HOME EQUITY LOAN TRU	1,917.82	1,930.20
	CITIGROUP INC	494,000.00	609,383.36
	CITIGROUP INC	770,000.00	816,415.60
	CITIGROUP INC	1,290,000.00	1,280,063.72
	CLEVELAND ELEC ILLUMINAT	1,303,000.00	1,496,998.73
	CNH INDUSTRIAL CAP LLC	1,422,000.00	1,392,314.26
	COINSTAR FUNDING LLC	2,865,000.00	2,860,721.41
	COMCAST CORP	899,000.00	1,039,094.12
	COMM MORTGAGE TRUST	1,362,386.90	1,366,023.11
	COMMONSPIRIT HEALTH	440,000.00	460,155.29
	COMMONSPIRIT HEALTH	966,000.00	1,127,902.32
	COMMONWEALTH OF BAHAMAS	382,000.00	326,136.32
	COMMONWEALTH OF BAHAMAS	100,000.00	91,876.00
	CONTINENTAL RESOURCES INC/OK	753,000.00	886,747.86
	COOPERATIEVE RABOBANK UA	1,187,000.00	1,152,258.91
	CORESTATES CAPTL III	1,555,000.00	1,512,546.14
	COSTA RICA GOVERNMENT	200,000.00	171,002.00
	CREDIT SUISSE MORTGAGE TRUST	547,744.98	549,712.43
	CREDIT SUISSE MORTGAGE TRUST	728,377.91	729,845.74
	CREDIT SUISSE MORTGAGE TRUST	1,111,881.17	1,113,339.18
	CREDIT SUISSE MORTGAGE TRUST	1,152,170.55	1,159,850.34
	CREDIT SUISSE MORTGAGE TRUST	1,144,595.98	1,144,568.05
	CREDIT SUISSE MORTGAGE TRUST	1,600,000.00	1,636,130.88
	CROWN CASTLE INTL CORP	1,119,000.00	1,202,883.87
	CVS HEALTH CORP	883,000.00	1,151,257.96
	DBUBS MORTGAGE TRUST	580,000.00	599,593.04
	DEUTSCHE TELEKOM INT FIN	392,000.00	570,112.55
	DH EUROPE FINANCE	1,180,000.00	1,262,996.27
	DOMINICAN REPUBLIC	200,000.00	209,202.00
	DOMINICAN REPUBLIC	100,000.00	110,250.00

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	DOMINICAN REPUBLIC	150,000.00	166,875.00
	DOMINICAN REPUBLIC	200,000.00	203,250.00
	DREYFUS GOVERNMENT CASH MANAGE	12,327,331.61	12,327,331.61
	DRIVEN BRANDS FUNDING LLC	1,275,000.00	1,253,346.68
	DUKE ENERGY PROGRESS LLC	825,000.00	972,110.68
	ECOPETROL SA	320,000.00	357,203.20
	ECOPETROL SA	220,000.00	206,126.80
	EDISON INTERNATIONAL	819,000.00	865,033.49
	ELECTRICITE DE FRANCE SA	1,068,000.00	1,294,972.49
	ENERGY TRANSFER LP	1,268,000.00	1,357,689.63
	EQUINIX INC	954,000.00	988,877.87
	ESKOM HOLDINGS SOC LTD	200,000.00	206,500.00
	FANNIE MAE	43,977.47	74.71
	FANNIE MAE	16,472.11	16,591.88
	FANNIE MAE	470,571.46	491,014.73
	FANNIE MAE	22,553.89	24,679.54
	FANNIE MAE	7,183.79	7,244.11
	FANNIE MAE	5,361.51	5,380.49
	FANNIE MAE	9,293.69	10,405.96
	FANNIE MAE	117,066.57	131,718.14
	FANNIE MAE	46,961.63	49,416.17
	FANNIE MAE	322,638.86	358,592.23
	FANNIE MAE	308,868.14	339,156.46
	FANNIE MAE	54,200.17	61,177.25
	FANNIE MAE	1,688,174.98	1,818,130.76
	FANNIE MAE	361,743.86	397,763.82
	FANNIE MAE	26,487.40	28,804.61
	FANNIE MAE	16,544.22	16,598.08
	FANNIE MAE	16,552.32	18,836.90
	FANNIE MAE	149,886.20	170,609.50
	FANNIE MAE	95,615.46	110,727.06
	FANNIE MAE	55,369.94	58,654.62
	FANNIE MAE	31,721.93	34,827.34
	FANNIE MAE	34,995.17	38,359.12
	FANNIE MAE	53,842.90	61,398.44
	FANNIE MAE	569,192.64	643,107.75
	FANNIE MAE	2,409,666.56	2,405,591.52
	FANNIE MAE	1,710,550.09	1,756,696.44
	FANNIE MAE	1,769,464.61	1,812,864.20
	FANNIE MAE	618,243.22	618,252.52
	FANNIE MAE	2,383,694.01	2,381,429.38
	FANNIE MAE	1,130,718.23	1,158,214.75
	FANNIE MAE	1,174,118.27	1,199,611.30
	FANNIE MAE	1,200,000.00	1,229,566.62
	FANNIE MAE	1,200,000.00	1,227,371.42
	FANNIE MAE	21,096.05	25,024.36
	FANNIE MAE	50,567.07	58,653.59

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	FANNIE MAE	3,694.63	4,091.46
	FANNIE MAE	61,916.87	67,887.66
	FANNIE MAE	321,786.04	362,365.76
	FANNIE MAE	117,437.62	122,488.70
	FANNIE MAE	109,964.95	121,609.70
	FANNIE MAE	180,341.96	199,445.58
	FANNIE MAE	42,492.29	46,677.87
	FANNIE MAE	82,668.04	86,964.95
	FANNIE MAE	1,037,031.73	1,052,897.77
	FANNIE MAE	23,839.66	24,977.11
	FANNIE MAE	37,729.71	42,351.12
	FANNIE MAE	56,867.68	62,141.68
	FANNIE MAE	341,277.52	378,333.86
	FANNIE MAE	33,657.46	38,066.64
	FANNIEMAE WHOLE LOAN	8,921.56	9,463.92
	FANNIEMAE WHOLE LOAN	57,679.06	57,383.19
	FEDEX CORP	1,034,000.00	1,314,943.25
	FHLMC STRUCTURED PASS THROUGH	117,388.46	137,990.09
	FIN DEPT GOVT SHARJAH	200,000.00	180,610.00
	FISERV INC	1,181,000.00	1,271,217.98
	FORD MOTOR CO	764,000.00	782,336.00
	FORD MOTOR CREDIT CO LLC	615,000.00	638,831.25
	FREDDIE MAC	15,242.50	16,901.27
	FREDDIE MAC	12,522.15	13,865.17
	FREDDIE MAC	19,846.96	21,639.61
	FREDDIE MAC	3,155.07	3,616.43
	FREDDIE MAC	10,172.39	11,503.88
	FREDDIE MAC	1,732,513.66	1,916,957.65
	FREDDIE MAC	157,667.71	178,931.31
	FREDDIE MAC	25,025.13	26,552.74
	FREDDIE MAC	51,337.95	54,065.35
	FREDDIE MAC	71,587.41	75,548.45
	FREDDIE MAC	1,865,852.80	2,050,391.59
	FREDDIE MAC	51,981.35	57,512.33
	FREDDIE MAC	317,504.48	352,129.83
	FREDDIE MAC	8,142.73	9,182.79
	FREDDIE MAC	49,333.26	54,369.54
	FREDDIE MAC	5,474.82	6,149.08
	FREDDIE MAC	12,515.00	14,165.23
	FREDDIE MAC	7,597.82	8,586.77
	FREDDIE MAC	3,193,913.60	3,188,615.60
	FREDDIE MAC	882,898.43	904,654.21
	FREDDIE MAC	720,865.86	796,544.66
	FREDDIE MAC	2,862,475.20	3,303,562.02
	FREMF MORTGAGE TRUST	1,189,000.00	1,205,898.90
	GALAXY PIPELINE ASSETS	350,000.00	341,947.31
	GE CAPITAL INTL FUNDING	293,000.00	350,170.16

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	GENERAL MOTORS FINL CO	643,000.00	692,057.41
	GENERAL MOTORS FINL CO	528,000.00	626,634.60
	GENM CAPITAL LABUAN	200,000.00	195,118.25
	GENNEIA SA	203,000.00	191,632.00
	GMRF MORTGAGE ACQUISITION CO.	65,817.67	66,145.51
	GOLDMAN SACHS GROUP INC	608,000.00	655,146.64
	GOLDMAN SACHS GROUP INC	1,376,000.00	1,387,451.17
	GOVERNMENT NATIONAL MORTGAGE A	796,938.96	900,081.92
	GOVERNMENT NATIONAL MORTGAGE A	1,075,090.98	1,165,288.43
	GOVERNMENT NATIONAL MORTGAGE A	5,049,199.46	86,005.03
	GOVERNMENT NATIONAL MORTGAGE A	2,033,862.13	120,138.20
	GOVERNMENT NATIONAL MORTGAGE A	9,931,825.77	442,382.39
	GOVERNMENT OF JAMAICA	150,000.00	207,562.50
	GREENKO POWER II LTD	200,000.00	203,000.00
	GS MORTGAGE SECURITIES TRUST	1,750,000.00	1,843,341.68
	GS MORTGAGE SECURITIES TRUST	595,000.00	602,411.02
	GS MORTGAGE-BACKED SECURITIES	395,537.63	398,769.84
	GS MORTGAGE-BACKED SECURITIES	990,671.36	991,779.92
	HEALTHCARE REALTY TRUST INC	1,281,000.00	1,276,032.86
	HILTON GRAND VACATIONS TRUST	804,995.05	826,711.00
	HOME DEPOT INC/THE	645,000.00	927,773.41
	HONO MORTGAGE TRUST	1,150,000.00	1,147,372.83
	HOST HOTELS & RESORTS LP	1,244,000.00	1,340,912.50
	HSBC HOLDINGS PLC	833,000.00	898,838.46
	HUDSON YARDS	3,000,000.00	3,111,937.50
	HUNGARY	300,000.00	295,123.80
	HUNTINGTON BANCSHARES INC/OH	1,327,000.00	1,348,446.27
	HYUNDAI CAPITAL AMERICA	1,068,000.00	1,094,902.75
	IMPERIAL BRANDS FIN PLC	1,179,000.00	1,266,343.06
	INDONESIA ASAHAN ALUMINI	200,000.00	228,026.00
	INDONESIA ASAHAN ALUMINI	200,000.00	256,000.00
	ISLAMIC REP OF PAKISTAN	300,000.00	289,869.00
	ISLAMIC REP OF PAKISTAN	200,000.00	199,660.00
	IVORY COAST	200,000.00	217,000.00
	JACK IN THE BOX FUNDING LLC	1,637,625.00	1,645,587.13
	JBS FINANCE LUXEMBOURG	1,410,000.00	1,394,151.60
	JERSEY MIKE'S FUNDING LLC	970,000.00	1,018,276.90
	JOHN DEERE CAPITAL CORP	1,123,000.00	1,157,822.13
	JP MORGAN CHASE COMMERCIAL MOR	528,000.00	535,580.39
	JP MORGAN CHASE COMMERCIAL MOR	1,200,000.00	1,203,436.68
	JP MORGAN MORTGAGE TRUST	452,657.19	456,618.57
	JP MORGAN MORTGAGE TRUST	24,425.05	25,494.97
	JP MORGAN MORTGAGE TRUST	13,760.40	13,899.93
	JP MORGAN MORTGAGE TRUST	19,826.83	16,100.49
	JP MORGAN MORTGAGE TRUST	822,714.60	829,022.76
	JP MORGAN MORTGAGE TRUST	1,684,008.18	1,705,094.49
	JP MORGAN MORTGAGE TRUST	1,517,614.88	1,530,953.20

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	JPMORGAN CHASE & CO	1,113,000.00	1,193,189.05
	JPMORGAN CHASE & CO	1,447,000.00	1,499,712.53
	KAZMUNAYGAS NATIONAL CO	300,000.00	331,146.00
	KAZMUNAYGAS NATIONAL CO	200,000.00	244,205.60
	KINGDOM OF BAHRAIN	200,000.00	194,611.20
	KROGER CO	717,000.00	912,267.34
	LEBANESE REPUBLIC	200,000.00	20,520.00
	LLOYDS BANKING GROUP PLC	1,069,000.00	1,142,496.27
	LOWE'S COS INC	1,274,000.00	1,480,258.60
	MADISON AVENUE TRUST	550,000.00	562,191.14
	MADISON PARK FUNDING LTD	1,505,000.00	1,505,270.90
	MADISON PARK FUNDING LTD	1,425,000.00	1,425,397.58
	MARS INC	1,065,000.00	1,234,142.37
	MASTERCARD INC	1,410,000.00	1,407,415.29
	MASTR ALTERNATIVE LOANS TRUST	18,531.96	19,907.26
	MC BRAZIL DWNSTRM	601,000.00	598,295.50
	METINVEST BV	200,000.00	196,628.00
	MICROCHIP TECHNOLOGY INC	1,351,000.00	1,326,458.04
	MICROSOFT CORP	535,000.00	612,161.23
	MID-AMERICA APARTMENTS	525,000.00	552,729.09
	MID-STATE TRUST	708,108.72	757,019.56
	MILL CITY MORTGAGE TRUST	947,979.04	969,524.61
	MONGOLIA INTL BOND	200,000.00	205,755.30
	MONGOLIA INTL BOND	200,000.00	189,248.37
	MORGAN STANLEY	1,106,000.00	1,216,855.82
	MORGAN STANLEY BAML TRUST	575,000.00	581,014.56
	MYLAN INC	1,042,000.00	1,167,194.75
	NEIGHBORLY ISSUER LLC	1,194,000.00	1,197,700.21
	NETFLIX INC	1,147,000.00	1,337,688.75
	NEW MOUNTAIN CLO 1 LTD	1,400,000.00	1,399,993.00
	NGPL PIPECO LLC	1,059,000.00	1,485,654.12
	NORFOLK SOUTHERN CORP	923,000.00	1,166,117.54
	NORTHWESTERN MUTUAL LIFE	922,000.00	1,042,877.10
	NPC UKRENERGO	200,000.00	174,530.00
	NXP BV/NXP FUNDING LLC	987,000.00	1,115,643.87
	OFFICE CHERIFIEN DES PHO	200,000.00	232,149.20
	OFFICE CHERIFIEN DES PHO	200,000.00	188,643.20
	OHIO POWER COMPANY	1,281,000.00	1,240,276.32
	OMAN GOV INTERNTL BOND	200,000.00	209,410.00
	OMAN GOV INTERNTL BOND	250,000.00	254,062.50
	OMAN GOV INTERNTL BOND	200,000.00	215,244.00
	ORANGE LAKE TIMESHARE TRUST	78,670.43	79,234.05
	OVINTIV EXPLORATION INC	659,000.00	730,262.73
	PACIFIC GAS & ELECTRIC	1,409,000.00	1,309,712.83
	PACIFICORP	988,000.00	1,302,719.25
	PERTAMINA PERSERO PT	200,000.00	261,143.61
	PERUSAHAAN LISTRIK NEGAR	200,000.00	214,250.00

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	PERUSAHAAN PENERBIT SBSN	300,000.00	324,486.00
	PETROBRAS GLOBAL FINANCE	100,000.00	99,250.00
	PETROLEOS DEL PERU SA	200,000.00	208,688.00
	PETROLEOS DEL PERU SA	200,000.00	198,028.00
	PETROLEOS MEXICANOS	375,000.00	360,298.13
	PETROLEOS MEXICANOS	203,000.00	205,030.00
	PETROLEOS MEXICANOS	100,000.00	100,170.00
	PETROLEOS MEXICANOS	250,000.00	221,875.00
	PETROLEOS MEXICANOS	201,000.00	193,965.00
	PNC CAPITAL TRUST C	1,497,000.00	1,456,377.24
	PROCTER & GAMBLE CO/THE	1,842,000.00	1,744,039.64
	PROVINCE OF SANTA FE	200,000.00	186,252.00
	QATAR ENERGY	400,000.00	404,246.40
	REDE D'OR FINANCE SARL	156,000.00	151,828.56
	REPUBLIC OF ANGOLA	275,000.00	275,880.00
	REPUBLIC OF ANGOLA	200,000.00	196,952.00
	REPUBLIC OF ARGENTINA	242,500.00	77,602.43
	REPUBLIC OF ARGENTINA	12,043.33	4,365.83
	REPUBLIC OF CHILE	933,000.00	865,226.88
	REPUBLIC OF CHILE	368,000.00	360,088.00
	REPUBLIC OF COLOMBIA	250,000.00	257,190.00
	REPUBLIC OF COLOMBIA	604,000.00	545,110.00
	REPUBLIC OF COLOMBIA	200,000.00	183,948.00
	REPUBLIC OF COLOMBIA	375,000.00	337,031.25
	REPUBLIC OF ECUADOR	631,050.00	522,982.69
	REPUBLIC OF ECUADOR	372,885.00	244,705.78
	REPUBLIC OF ECUADOR	102,150.00	59,757.75
	REPUBLIC OF EL SALVADOR	100,000.00	56,375.00
	REPUBLIC OF EL SALVADOR	25,000.00	15,562.75
	REPUBLIC OF EL SALVADOR	100,000.00	59,501.00
	REPUBLIC OF EL SALVADOR	75,000.00	45,750.75
	REPUBLIC OF GHANA	585,000.00	486,895.50
	REPUBLIC OF GHANA	200,000.00	159,800.00
	REPUBLIC OF GUATEMALA	200,000.00	229,252.00
	REPUBLIC OF KENYA	200,000.00	215,156.00
	REPUBLIC OF NIGERIA	200,000.00	201,826.00
	REPUBLIC OF NIGERIA	200,000.00	196,696.00
	REPUBLIC OF NIGERIA	370,000.00	330,469.20
	REPUBLIC OF NIGERIA	200,000.00	192,732.00
	REPUBLIC OF PANAMA	948,000.00	1,017,687.48
	REPUBLIC OF PARAGUAY	100,000.00	115,500.00
	REPUBLIC OF PARAGUAY	216,000.00	207,900.00
	REPUBLIC OF SOUTH AFRICA	200,000.00	192,200.00
	REPUBLIC OF SRI LANKA	375,000.00	195,000.00
	REPUBLIC OF TURKEY	350,000.00	267,820.00
	REPUBLIC OF TURKEY	400,000.00	323,000.00
	REPUBLIC OF UZBEKISTAN	360,000.00	345,240.00

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All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	RESIDENTIAL ASSET SECURITIZATI	142,494.08	93,125.25
	REYNOLDS AMERICAN INC	1,460,000.00	1,576,411.32
	ROPER TECHNOLOGIES INC	1,152,000.00	1,192,600.21
	SA GLOBAL SUKUK LTD	250,000.00	251,250.00
	SABRA HEALTH CARE LP	800,000.00	880,667.08
	SASOL FINANCING USA LLC	300,000.00	302,550.00
	SAUDI ARABIAN OIL CO	200,000.00	225,431.20
	SEQUOIA MORTGAGE TRUST	172,463.22	173,951.13
	SEQUOIA MORTGAGE TRUST	187,376.34	188,577.25
	SEQUOIA MORTGAGE TRUST	820,140.33	826,158.93
	SEQUOIA MORTGAGE TRUST	325,375.56	328,265.22
	SEQUOIA MORTGAGE TRUST	1,600,000.00	1,600,875.04
	SHERWIN-WILLIAMS CO/THE	914,000.00	1,142,792.25
	SK HYNIX INC	200,000.00	192,606.61
	STARBUCKS CORP	756,000.00	793,457.47
	STATE OF ISRAEL	200,000.00	254,400.80
	STILLWATER MINING CO	200,000.00	192,300.00
	STORE CAPITAL CORP	406,000.00	448,928.35
	STORE CAPITAL CORP	828,000.00	928,360.90
	SUZANO AUSTRIA GMBH	200,000.00	219,252.00
	T-MOBILE USA INC	1,325,000.00	1,451,041.12
	TAL ADVANTAGE VII LLC	1,129,375.00	1,121,392.46
	TORONTO-DOMINION BANK	1,348,000.00	1,337,249.55
	TRANSNET SOC LTD	375,000.00	372,990.00
	TRUIST BANK	2,296,000.00	2,232,685.85
	UKRAINE GOVERNMENT	400,000.00	356,104.00
	UKRAINE GOVERNMENT	200,000.00	190,404.00
	ULKER BISKUVI SANAYI AS	400,000.00	376,400.00
	UNITED MEXICAN STATES	200,000.00	219,502.00
	UNITED MEXICAN STATES	200,000.00	226,100.00
	UNITED MEXICAN STATES	100,000.00	113,507.00
	UNITED MEXICAN STATES	1,173,000.00	1,079,300.76
	UNITEDHEALTH GROUP INC	1,214,000.00	1,349,565.66
	US TREASURY N/B	2,000,000.00	2,375,781.24
	US TREASURY N/B	783,000.00	778,228.59
	US TREASURY N/B	1,385,000.00	1,375,207.62
	US TREASURY N/B	3,000,000.00	3,095,156.25
	US TREASURY N/B	2,700,000.00	2,794,710.92
	US TREASURY N/B	27,070,000.00	26,174,363.60
	US TREASURY N/B	5,500,000.00	5,343,808.58
	US TREASURY N/B	6,730,000.00	6,694,246.88
	US TREASURY N/B	23,980,000.00	23,500,400.00
	VERIZON COMMUNICATIONS	1,586,000.00	1,507,825.81
	VIACOMCBS INC	847,000.00	1,083,392.35
	VISA INC	723,000.00	866,498.81
	VMWARE INC	1,248,000.00	1,227,229.40
	VOYA CLO 2017-4 LTD.	600,000.00	600,031.80

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All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	VOYA CLO LTD	1,505,000.00	1,505,037.63
	WALMART INC	1,053,000.00	1,100,534.85
	WASHINGTON MUTUAL MORTGAGE PAS	50,176.55	51,414.92
	WASTE MANAGEMENT INC	1,352,000.00	1,291,566.79
	WEC ENERGY GROUP INC	2,024,000.00	1,879,790.00
	WEIR GROUP PLC/THE	1,588,000.00	1,566,684.83
	WENDYS FUNDING LLC	1,592,000.00	1,588,126.66
	WF-RBS COMMERCIAL MORTGAGE TRU	695,000.00	709,806.35
	WHITEBOX CLO I LTD	1,375,000.00	1,377,231.63
	WI TREASURY N/B	29,665,000.00	28,853,847.66
	YPF SA	350,000.00	229,145.00
TOTAL TS Active Bond		382,254,689.13	375,669,604.70