

# TS Ultra Short Duration FI

Effective Date : 06/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Ultra Short Duration FI</b>			
	ACC AUTO TRUST	212,538.40	212,060.00
	AFG ABS LLC	3,606,222.98	3,604,244.61
	AGL CLO LTD.	6,496,212.12	6,437,544.83
	AMERICAN CREDIT ACCEPTANCE REC	12,250,000.00	12,150,688.03
	AMERICAN ELECTRIC POWER CO INC	4,000,000.00	3,886,141.48
	AMERICAN HONDA FINANCE	3,500,000.00	3,498,675.74
	AMERICREDIT AUTOMOBILE RECEIVA	13,600,000.00	13,525,609.36
	ANCHORAGE CAPITAL CLO LTD	7,999,176.44	7,929,671.60
	ANR PIPELINE CO	1,000,000.00	1,001,814.26
	AREIT CRE TRUST	5,448,824.10	5,206,113.86
	ARES CLO LTD	4,181,721.65	4,161,264.67
	ASSET BACKED SECURITIES CORP H	3,609,816.22	3,438,578.81
	AUF FUNDING LLC	7,247,225.29	7,251,008.34
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,739,341.44
	BDS LTD	6,048,000.00	5,922,438.08
	BEAR STEARNS ADJUSTABLE RATE M	566,817.24	562,270.80
	BEAR STEARNS ASSET BACKED SECU	106,832.62	89,883.48
	BFLD TRUST	7,700,000.00	7,658,689.50
	BHMS MORTGAGE TRUST	8,145,000.00	7,940,683.49
	BLACK DIAMOND CLO LTD	4,558,325.35	4,528,819.31
	BNP PARIBAS SA	5,000,000.00	4,936,720.15
	BPR TRUST	2,295,000.00	2,251,708.04
	BPR TRUST	8,900,000.00	8,716,270.18
	BX TRUST	86,685.62	85,553.45
	BX TRUST	7,200,000.00	6,962,304.24
	BXMT LTD	4,977,570.58	4,737,692.00
	BXMT LTD	8,495,000.00	7,906,880.96
	CALIFORNIA ST ENTERPRISE DEV A	525,000.00	525,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,655,825.03
	CARNOW AUTO RECEIVABLES TRUST	699,620.76	693,642.01
	CASCADE FUNDING MORTGAGE TRUST	8,965,281.64	8,460,270.91
	CASCADE FUNDING MORTGAGE TRUST	3,777,519.07	3,432,108.77
	CASCADE FUNDING MORTGAGE TRUST	4,375,382.04	4,096,643.08
	CIFC FUNDING LTD	1,746,183.93	1,739,466.36
	CIM TRUST	1,176,119.66	1,146,100.85
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	56.00
	CITIGROUP COMMERCIAL MORTGAGE	1,026,728.72	964,692.03
	CNH INDUSTRIAL NV	1,450,000.00	1,447,698.75
	COMERICA INC	4,367,000.00	4,351,453.48
	COMM MORTGAGE TRUST	33,343,635.01	160,869.70
	COMM MORTGAGE TRUST	7,470,727.95	6,971,928.36
	COMMUNITY PROGRAM LOAN TRUST	3,129.48	3,044.64
	CPS AUTO TRUST	3,038,528.02	3,028,065.46
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,806,467.49
	CREDIT SUISSE MORTGAGE TRUST	1,748,078.06	1,664,060.18
	CREDIT SUISSE MORTGAGE TRUST	9,329,174.13	8,905,614.70

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	DBGS MORTGAGE TRUST	5,451,508.21	5,362,309.00
	DELL EQUIPMENT FINANCE TRUST	3,497,920.35	3,423,322.30
	DEWOLF PARK CLO LTD	10,741,248.79	10,601,591.07
	DOMINION ENERGY INC	7,225,000.00	7,224,737.95
	DREYFUS GOVERNMENT CASH MANAGE	128,081.71	128,081.71
	ELARA HGV TIMESHARE ISSUER	1,156,732.35	1,153,832.31
	ENRGY TRANS LP/REG FIN	5,000,000.00	4,979,586.05
	EXETER AUTOMOBILE RECEIVABLES	2,124,530.01	2,110,661.29
	EXETER AUTOMOBILE RECEIVABLES	162,770.05	162,552.20
	FANNIE MAE	26,596.53	25,048.76
	FANNIE MAE	44,636.65	44,951.32
	FANNIE MAE	10,984.09	10,937.32
	FANNIE MAE	25,409.23	25,638.82
	FANNIE MAE	6,415.12	6,522.03
	FANNIE MAE	9.08	9.05
	FANNIE MAE	21,533.82	21,013.91
	FANNIE MAE	34,919.62	34,073.10
	FANNIE MAE	39,827.14	40,130.12
	FANNIE MAE	62.29	61.95
	FANNIE MAE	209,715.05	212,127.19
	FANNIE MAE	91,187.81	91,884.35
	FANNIE MAE	39,503.81	39,024.78
	FANNIE MAE	9,717.53	9,622.08
	FANNIE MAE	200,301.86	200,044.35
	FANNIE MAE	551,262.20	559,656.41
	FANNIE MAE	16,408.61	16,354.71
	FANNIE MAE	49,479.10	47,926.37
	FANNIE MAE	23,310.00	22,260.84
	FANNIE MAE	13,067.75	12,662.90
	FANNIE MAE	85,474.76	85,309.45
	FANNIE MAE	170,078.04	163,011.57
	FANNIE MAE	7.50	7.43
	FANNIE MAE	54,512.14	55,795.34
	FANNIE MAE	197,382.88	192,231.83
	FANNIE MAE	8,512.86	8,577.38
	FANNIE MAE	48,441.05	47,462.64
	FANNIE MAE	173,284.25	175,114.37
	FANNIE MAE	52,368.44	50,829.88
	FANNIE MAE	57,113.86	57,886.37
	FANNIE MAE	31,558.17	33,528.15
	FANNIE MAE	31,977.40	33,214.09
	FANNIE MAE	2,060.54	2,116.77
	FANNIE MAE	65,942.88	66,737.87
	FANNIE MAE	20,002.72	20,524.15
	FANNIE MAE	4,764.25	4,747.77
	FANNIE MAE	3,422.08	3,512.73
	FANNIE MAE	23,717.80	23,897.41

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	FANNIE MAE	29,196.29	29,339.17
	FANNIEMAE WHOLE LOAN	125,416.00	125,189.32
	FCI FUNDING LLC	1,449,101.19	1,384,191.02
	FHLMC MULTIFAMILY STRUCTURED P	131,393,246.45	602,779.66
	FHLMC MULTIFAMILY STRUCTURED P	57,497,719.05	366,662.95
	FLAGSHIP CREDIT AUTO TRUST	326,470.97	324,120.67
	FNA VI LLC	2,213,862.14	2,000,406.64
	FREDDIE MAC	62,324.42	60,845.06
	FREDDIE MAC	14,804.64	14,934.18
	FREDDIE MAC	86,264.99	86,415.32
	FREDDIE MAC	29,410.23	29,267.94
	FREDDIE MAC	81,206.58	79,685.40
	FREDDIE MAC	94,933.22	93,493.28
	FREDDIE MAC	33,837.39	33,884.22
	FREDDIE MAC	82,998.88	84,219.28
	FREDDIE MAC	62,125.87	61,192.24
	FREDDIE MAC	42,189.56	41,364.79
	FREDDIE MAC	62,085.00	62,301.58
	FREDDIE MAC	5,234.52	5,364.85
	FREDDIE MAC	4,064.31	4,156.39
	FREDDIE MAC	154,770.68	154,515.52
	FREDDIE MAC	321,820.52	324,641.28
	FREDDIE MAC	121,434.32	122,048.09
	FREDDIE MAC	44,370.33	45,161.94
	FREDDIE MAC	463,954.50	431,602.95
	FREDDIE MAC	119,064.75	118,387.55
	GLS AUTO RECEIVABLES TRUST	1,079,483.90	1,065,570.97
	GOVERNMENT NATIONAL MORTGAGE A	21,733.86	20,894.84
	GOVERNMENT NATIONAL MORTGAGE A	203,033.95	195,158.20
	GOVERNMENT NATIONAL MORTGAGE A	1,142.34	1,140.59
	GOVERNMENT NATIONAL MORTGAGE A	142,035.97	139,921.29
	GOVERNMENT NATIONAL MORTGAGE A	61,545.60	59,748.39
	GOVERNMENT NATIONAL MORTGAGE A	141,075.83	135,999.16
	GOVERNMENT NATIONAL MORTGAGE A	146,471.82	144,897.66
	GOVERNMENT NATIONAL MORTGAGE A	31,754.47	31,654.59
	GOVERNMENT NATIONAL MORTGAGE A	9,998.15	9,685.59
	GS MORTGAGE SECURITIES TRUST	406,553.78	3,227.59
	GS MORTGAGE SECURITIES TRUST	705,000.00	535,800.00
	GS MORTGAGE SECURITIES TRUST	4,007,476.87	3,859,443.48
	GSR MORTGAGE LOAN TRUST	1,140,311.46	1,120,942.13
	HUNTINGTON INGALLS INDUSTRIES INC	8,380,000.00	8,328,920.72
	HYUNDAI CAPITAL AMERICA	6,000,000.00	5,842,564.50
	INT DEVELOPMENT FIN CORP	1,320,000.00	1,320,000.00
	JERSEY CENTRAL PWR & LT	2,000,000.00	1,978,712.48
	JP MORGAN CHASE COMMERCIAL MOR	1,183,081.54	1,115,054.35
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,140,061.65
	JP MORGAN CHASE COMMERCIAL MOR	2,750,000.00	2,680,756.10

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	JP MORGAN MORTGAGE TRUST	53,184.48	39,171.56
	JP MORGAN MORTGAGE TRUST	2,473,021.62	2,227,525.75
	LAD AUTO RECEIVABLES TRUST	2,538,196.17	2,473,985.64
	MADISON PARK FUNDING LTD	3,222,257.99	3,188,427.50
	MERRILL LYNCH MORTGAGE INVESTO	14,875.96	14,154.08
	METROPOLITAN EDISON CO	6,000,000.00	5,743,693.44
	METROPOLITAN LIFE INS CO	1,500,000.00	1,503,769.86
	MF1 MULTIFAMILY HOUSING MORTGA	3,729,049.75	3,696,104.71
	MF1 MULTIFAMILY HOUSING MORTGA	5,219,000.00	5,170,482.61
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,874,271.52
	MIDWEST CONNECTOR CAPIT	4,074,000.00	3,988,480.47
	MILL CITY MORTGAGE TRUST	584,390.07	568,526.22
	MITSUBISHI UFJ FINANCIAL GROUP INC	3,800,000.00	3,757,712.16
	MLCC MORTGAGE INVESTORS INC	34,676.07	32,795.93
	MONROE CAPITAL MML CLO	3,545,258.34	3,522,214.16
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,802,425.61
	NESTLE HOLDINGS INC	5,500,000.00	5,352,070.24
	NXP BV/NXP FUNDING LLC	1,500,000.00	1,489,221.86
	PALMER SQUARE LOAN FUNDING LTD	612,126.17	610,566.47
	PALMER SQUARE LOAN FUNDING LTD	7,922,610.49	7,839,755.83
	PEAKS CLO LTD	2,132,381.02	2,114,164.09
	PRESTIGE AUTO RECEIVABLES TRUS	9,020,000.00	8,955,396.05
	PRESTIGE AUTO RECEIVABLES TRUS	1,640,000.00	1,595,695.73
	PROGRESS RESIDENTIAL TRUST	9,700,000.00	9,272,321.18
	READYCAP COMMERCIAL MORTGAGE T	224,923.84	214,073.69
	RESIDENTIAL ASSET MORTGAGE PRO	109,568.26	109,332.67
	RESIDENTIAL FUNDING MTG SEC I	236,759.17	187,063.96
	RMF PROPRIETARY ISSUANCE TRUST	7,937,145.84	6,384,594.87
	SEQUOIA MORTGAGE TRUST	1,572,870.63	1,458,779.63
	SEQUOIA MORTGAGE TRUST	44,955.75	44,580.63
	SEQUOIA MORTGAGE TRUST	1,155,266.11	1,070,315.00
	SIERRA RECEIVABLES FUNDING CO	1,695,691.76	1,686,689.84
	SIERRA RECEIVABLES FUNDING CO	243,918.54	234,862.33
	SK HYNIX INC	5,000,000.00	4,859,305.65
	SPRINT LLC	4,692,000.00	4,733,887.83
	STARWOOD MORTGAGE RESIDENTIAL	6,390,821.06	5,853,210.49
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,774,411.50
	SUNTRUST BANK	34,284.57	33,798.54
	SYMPHONY STATIC CLO LTD	7,250,037.56	7,178,146.19
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,380,599.18
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.11	3,397,495.79
	TOWD POINT ASSET FUNDING LLC	3,344,870.96	3,109,109.74
	TOWD POINT MORTGAGE TRUST	3,511,059.49	3,506,057.99
	TOWD POINT MORTGAGE TRUST	1,741,046.67	1,724,757.61
	TOWD POINT MORTGAGE TRUST	7,674,717.61	7,452,851.50
	TOWD POINT MORTGAGE TRUST	1,082,302.40	1,066,236.92
	TOWD POINT MORTGAGE TRUST	2,200,229.69	2,182,340.94

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	TOWD POINT MORTGAGE TRUST	584,739.50	576,740.91
	TOWD POINT MORTGAGE TRUST	5,426,724.46	4,930,288.25
	TOYOTA MOTOR CORP	5,000,000.00	4,825,948.90
	TRICON AMERICAN HOMES	4,125,886.35	4,047,916.17
	TRICON AMERICAN HOMES	3,800,000.00	3,728,667.54
	TRITON CONTAINER	4,500,000.00	4,479,298.61
	TXBL MUNI FUNDING TRUST VARIOU	2,400,000.00	2,400,000.00
	TXBL MUNI FUNDING TRUST VARIOU	840,000.00	840,000.00
	TXBL MUNI FUNDING TRUST VARIOU	2,249,000.00	2,249,000.00
	UBS GROUP AG	4,000,000.00	3,983,324.24
	UNITED AUTO CREDIT SECURITIZAT	2,329,082.98	2,322,527.31
	WESTLAKE AUTOMOBILE RECEIVABLE	396,396.00	395,841.16
<b>TOTAL TS Ultra Short Duration FI</b>		<b>738,752,265.66</b>	<b>447,658,121.77</b>