

# TS Ultra Short Duration FI

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Ultra Short Duration FI</b>			
	AFG ABS LLC	1,553,436.04	1,552,912.07
	AGL CLO LTD.	6,284,090.91	6,261,204.25
	AMERICAN CREDIT ACCEPTANCE REC	12,250,000.00	12,217,406.43
	AMERICAN ELECTRIC POWER CO INC	4,000,000.00	3,925,101.56
	AMERICREDIT AUTOMOBILE RECEIVA	7,500,000.00	7,501,558.50
	ANCHORAGE CAPITAL CLO LTD	6,826,092.12	6,818,460.55
	ANR PIPELINE CO	1,000,000.00	997,108.46
	AREIT CRE TRUST	5,367,880.68	5,172,052.34
	ARES CLO LTD	3,742,338.43	3,739,621.49
	ASSET BACKED SECURITIES CORP H	3,455,166.09	3,289,123.25
	AUF FUNDING LLC	6,902,456.34	6,907,267.35
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,761,517.92
	BARINGS PRIVATE CREDIT CLO	4,500,000.00	4,499,329.50
	BDS LTD	6,048,000.00	5,950,551.00
	BEAR STEARNS ADJUSTABLE RATE M	550,015.25	541,174.52
	BEAR STEARNS ASSET BACKED SECU	105,838.21	86,240.11
	BFLD TRUST	7,700,000.00	7,686,207.76
	BHMS MORTGAGE TRUST	8,145,000.00	8,040,901.20
	BLACK DIAMOND CLO LTD	3,874,211.18	3,863,367.26
	BNP PARIBAS SA	5,000,000.00	4,967,470.55
	BPR TRUST	2,295,000.00	2,268,937.75
	BPR TRUST	8,900,000.00	8,789,751.25
	BX TRUST	7,200,000.00	6,796,546.56
	BXMT LTD	4,426,594.40	4,282,102.83
	BXMT LTD	8,495,000.00	8,004,119.82
	CALIFORNIA ST ENTERPRISE DEV A	525,000.00	525,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,671,063.29
	CARNOW AUTO RECEIVABLES TRUST	310,774.89	309,534.09
	CASCADE FUNDING MORTGAGE TRUST	8,156,534.51	7,901,870.37
	CASCADE FUNDING MORTGAGE TRUST	3,497,939.73	3,195,610.00
	CASCADE FUNDING MORTGAGE TRUST	4,030,685.11	3,845,118.41
	CIM TRUST	1,011,036.63	987,280.81
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	56.00
	CITIGROUP COMMERCIAL MORTGAGE	554,028.33	552,726.70
	CITIGROUP COMMERCIAL MORTGAGE	579,064.21	548,031.58
	COMM MORTGAGE TRUST	33,156,936.51	76,466.53
	COMM MORTGAGE TRUST	7,142,167.61	6,606,505.04
	COMMUNITY PROGRAM LOAN TRUST	3,129.48	3,064.96
	CPS AUTO TRUST	1,684,846.83	1,681,207.56
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,790,924.58
	CREDIT SUISSE MORTGAGE TRUST	1,187,072.76	1,137,433.06
	CREDIT SUISSE MORTGAGE TRUST	8,835,658.73	8,402,063.80
	DAIMLER TRUCK FINAN NA	7,500,000.00	7,453,056.38
	DBGS MORTGAGE TRUST	5,451,508.21	5,375,949.22
	DELL EQUIPMENT FINANCE TRUST	2,132,989.85	2,104,951.06
	DELL EQUIPMENT FINANCE TRUST	4,050,000.00	3,918,547.53

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	DEWOLF PARK CLO LTD	4,989,739.72	4,960,834.16
	DREYFUS GOVERNMENT CASH MANAGE	60,305.60	60,305.60
	DT AUTO OWNER TRUST	3,400,000.00	3,417,033.66
	ENRGY TRANS LP/REG FIN	5,000,000.00	4,992,387.45
	EXETER AUTOMOBILE RECEIVABLES	217,621.63	217,173.48
	EXETER AUTOMOBILE RECEIVABLES	5,000,000.00	4,889,678.50
	FANNIE MAE	24,020.13	22,663.96
	FANNIE MAE	42,694.23	41,832.70
	FANNIE MAE	9,487.51	9,439.78
	FANNIE MAE	23,172.01	22,892.45
	FANNIE MAE	5,894.46	5,975.69
	FANNIE MAE	18,013.40	17,401.01
	FANNIE MAE	31,789.20	30,692.99
	FANNIE MAE	39,383.22	38,429.71
	FANNIE MAE	17.85	17.59
	FANNIE MAE	202,757.68	206,120.35
	FANNIE MAE	87,805.12	85,450.04
	FANNIE MAE	36,724.38	34,712.59
	FANNIE MAE	9,577.44	9,459.82
	FANNIE MAE	197,094.83	197,687.02
	FANNIE MAE	527,861.67	536,365.07
	FANNIE MAE	15,531.30	15,477.09
	FANNIE MAE	47,724.94	46,456.18
	FANNIE MAE	22,114.05	20,903.35
	FANNIE MAE	11,783.35	11,404.81
	FANNIE MAE	81,651.24	81,144.10
	FANNIE MAE	167,499.22	158,697.15
	FANNIE MAE	1.50	1.50
	FANNIE MAE	52,249.43	52,016.44
	FANNIE MAE	193,874.13	189,546.38
	FANNIE MAE	8,179.88	8,019.26
	FANNIE MAE	39,345.95	38,708.68
	FANNIE MAE	158,387.41	160,124.54
	FANNIE MAE	51,482.76	50,141.83
	FANNIE MAE	56,183.54	56,990.27
	FANNIE MAE	30,892.76	32,219.18
	FANNIE MAE	30,179.26	30,701.96
	FANNIE MAE	1,953.51	1,951.80
	FANNIE MAE	64,551.89	65,625.80
	FANNIE MAE	19,190.79	19,154.34
	FANNIE MAE	22.28	22.22
	FANNIE MAE	3,258.82	3,244.68
	FANNIE MAE	22,774.51	22,327.39
	FANNIE MAE	28,852.77	28,038.49
	FANNIEMAE WHOLE LOAN	123,323.90	122,311.68
	FCI FUNDING LLC	1,222,615.39	1,186,483.56
	FHLMC MULTIFAMILY STRUCTURED P	130,367,522.66	340,780.70

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	FHLMC MULTIFAMILY STRUCTURED P	57,139,516.80	268,504.30
	FLAGSHIP CREDIT AUTO TRUST	204,071.37	203,141.34
	FNA VI LLC	2,063,892.37	1,881,810.63
	FREDDIE MAC	58,718.02	57,627.24
	FREDDIE MAC	14,220.07	13,960.34
	FREDDIE MAC	74,846.29	75,426.03
	FREDDIE MAC	28,678.04	28,620.16
	FREDDIE MAC	80,017.02	78,927.34
	FREDDIE MAC	92,925.10	92,007.32
	FREDDIE MAC	33,247.75	33,469.22
	FREDDIE MAC	81,666.16	83,312.25
	FREDDIE MAC	61,329.93	60,599.29
	FREDDIE MAC	41,559.58	40,923.48
	FREDDIE MAC	56,079.91	56,540.38
	FREDDIE MAC	5,176.95	5,160.97
	FREDDIE MAC	3,771.83	3,751.39
	FREDDIE MAC	133,513.40	133,790.56
	FREDDIE MAC	289,261.14	292,678.16
	FREDDIE MAC	108,837.42	109,660.62
	FREDDIE MAC	38,652.61	39,304.15
	FREDDIE MAC	398,751.47	372,092.94
	FREDDIE MAC	113,696.30	112,569.82
	GLS AUTO RECEIVABLES TRUST	7,500,000.00	7,287,320.25
	GLS AUTO RECEIVABLES TRUST	568,333.15	564,140.56
	GOVERNMENT NATIONAL MORTGAGE A	21,520.17	20,869.75
	GOVERNMENT NATIONAL MORTGAGE A	193,918.68	188,025.43
	GOVERNMENT NATIONAL MORTGAGE A	310.96	310.06
	GOVERNMENT NATIONAL MORTGAGE A	136,471.09	134,893.28
	GOVERNMENT NATIONAL MORTGAGE A	60,109.25	58,766.15
	GOVERNMENT NATIONAL MORTGAGE A	138,135.53	133,822.18
	GOVERNMENT NATIONAL MORTGAGE A	139,010.41	138,125.37
	GOVERNMENT NATIONAL MORTGAGE A	9,004.78	8,723.93
	GS MORTGAGE SECURITIES TRUST	705,000.00	482,925.00
	GS MORTGAGE SECURITIES TRUST	2,963,863.18	2,939,531.35
	GSR MORTGAGE LOAN TRUST	1,123,762.11	1,091,919.52
	HYUNDAI CAPITAL AMERICA	6,000,000.00	5,915,889.96
	INT DEVELOPMENT FIN CORP	1,210,000.00	1,210,000.00
	JERSEY CENTRAL PWR & LT	2,000,000.00	1,981,541.90
	JOHN HANCOCK LIFE INS CO	5,500,000.00	5,516,607.20
	JP MORGAN CHASE COMMERCIAL MOR	752,134.78	707,006.69
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,092,000.00
	JP MORGAN CHASE COMMERCIAL MOR	713,715.80	695,555.94
	JP MORGAN MORTGAGE TRUST	51,623.48	37,547.77
	JP MORGAN MORTGAGE TRUST	2,372,952.27	2,170,417.95
	L3HARRIS TECHNOLOGIES INC	4,250,000.00	4,213,504.91
	LAD AUTO RECEIVABLES TRUST	1,858,254.54	1,825,435.91
	MADISON PARK FUNDING LTD	3,195,283.22	3,176,504.54

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	MERRILL LYNCH MORTGAGE INVESTO	14,511.54	13,689.48
	METROPOLITAN EDISON CO	6,000,000.00	5,751,719.40
	METROPOLITAN LIFE INS CO	1,500,000.00	1,507,552.25
	MF1 MULTIFAMILY HOUSING MORTGA	3,725,585.24	3,718,065.89
	MF1 MULTIFAMILY HOUSING MORTGA	5,219,000.00	5,192,265.67
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,869,984.80
	MIDWEST CONNECTOR CAPIT	4,074,000.00	4,009,164.69
	MILL CITY MORTGAGE TRUST	505,256.21	493,642.95
	MLCC MORTGAGE INVESTORS INC	34,048.14	31,897.07
	MONROE CAPITAL MML CLO	2,826,115.12	2,806,776.01
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,762,727.23
	NESTLE HOLDINGS INC	5,500,000.00	5,416,517.32
	NXP BV/NXP FUNDING LLC	1,500,000.00	1,492,545.93
	ONEMAIN FINANCIAL ISSUANCE TRU	5,000,000.00	4,958,497.00
	PALMER SQUARE LOAN FUNDING LTD	7,557,932.29	7,522,258.85
	PEAKS CLO LTD	1,709,145.70	1,697,200.48
	PRESTIGE AUTO RECEIVABLES TRUS	7,739,526.16	7,705,915.72
	PRESTIGE AUTO RECEIVABLES TRUS	1,640,000.00	1,606,562.86
	PROGRESS RESIDENTIAL TRUST	9,700,000.00	9,339,594.56
	READYCAP COMMERCIAL MORTGAGE T	211,378.86	201,244.13
	RESIDENTIAL ASSET MORTGAGE PRO	3,144.14	3,137.05
	RESIDENTIAL FUNDING MTG SEC I	192,534.83	156,774.41
	RMF PROPRIETARY ISSUANCE TRUST	7,614,066.40	6,092,192.70
	SBA TOWER TRUST	1,010,000.00	983,064.41
	SBA TOWER TRUST	3,800,000.00	3,637,362.66
	SEQUOIA MORTGAGE TRUST	1,455,231.33	1,349,325.12
	SEQUOIA MORTGAGE TRUST	1,148,630.46	1,041,106.82
	SIERRA RECEIVABLES FUNDING CO	214,435.53	208,997.51
	SK HYNIX INC	5,000,000.00	4,920,523.25
	SPRINT LLC	4,692,000.00	4,721,925.58
	STARWOOD MORTGAGE RESIDENTIAL	6,090,273.74	5,614,041.74
	SUNTRUST BANK	32,700.40	32,236.03
	SYMPHONY STATIC CLO LTD	6,804,048.38	6,760,169.07
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,414,096.00
	TCI-FLATIRON CLO LTD	864,997.71	862,503.06
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.11	3,409,084.74
	TIMKEN CO/THE	4,000,000.00	3,917,301.92
	TOWD POINT ASSET FUNDING LLC	2,944,787.73	2,750,993.90
	TOWD POINT MORTGAGE TRUST	3,040,873.73	3,053,050.91
	TOWD POINT MORTGAGE TRUST	921,225.24	915,213.14
	TOWD POINT MORTGAGE TRUST	2,533,802.61	2,483,124.02
	TOWD POINT MORTGAGE TRUST	6,503,344.08	6,340,067.22
	TOWD POINT MORTGAGE TRUST	726,521.32	718,426.49
	TOWD POINT MORTGAGE TRUST	2,022,393.14	2,025,356.96
	TOWD POINT MORTGAGE TRUST	361,442.32	358,187.64
	TOWD POINT MORTGAGE TRUST	4,935,316.44	4,557,934.01
	TOYOTA MOTOR CORP	5,000,000.00	4,880,981.15

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	TRICON AMERICAN HOMES	3,872,320.45	3,829,719.12
	TRICON AMERICAN HOMES	3,800,000.00	3,759,211.94
	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	2,149,000.00	2,149,000.00
<b>TOTAL TS Ultra Short Duration FI</b>		<b>707,175,517.06</b>	<b>419,463,736.64</b>