

TS Ultra Short Duration FI

Effective Date : 12/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	AGL CLO LTD.	5,727,272.73	5,712,221.46
	AMERICAN ELECTRIC POWER	4,000,000.00	3,967,142.00
	AMERICREDIT AUTOMOBILE RECEIVA	7,500,000.00	7,532,299.50
	AMERICREDIT AUTOMOBILE RECEIVA	785,000.00	757,367.22
	ANCHORAGE CAPITAL CLO LTD	5,377,722.03	5,378,023.18
	ANR PIPELINE CO	1,000,000.00	1,001,139.79
	AREIT CRE TRUST	5,319,314.64	5,160,129.36
	ARES CLO LTD	3,216,467.69	3,211,671.94
	ASSET BACKED SECURITIES CORP H	3,368,902.61	3,233,667.78
	AUF FUNDING LLC	6,541,638.04	6,544,987.36
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,726,640.16
	BARINGS PRIVATE CREDIT CLO	4,500,000.00	4,500,198.00
	BDS LTD	6,048,000.00	5,981,926.81
	BEAR STEARNS ADJUSTABLE RATE M	488,625.51	484,419.23
	BEAR STEARNS ASSET BACKED SECU	104,895.17	91,656.68
	BENEFIT STREET PARTNERS CLO LT	873,307.98	873,317.59
	BHMS MORTGAGE TRUST	8,145,000.00	8,082,002.50
	BLACK DIAMOND CLO LTD	3,377,230.42	3,375,214.21
	BNP PARIBAS	5,000,000.00	4,997,800.30
	BOARDWALK PIPELINES LP	1,000,000.00	992,435.28
	BPR TRUST	2,295,000.00	2,291,297.94
	BPR TRUST	8,900,000.00	8,871,854.64
	BX TRUST	7,200,000.00	6,494,399.28
	BXMT LTD	4,401,796.59	4,217,749.99
	BXMT LTD	8,495,000.00	8,078,842.69
	CALIFORNIA ST ENTERPRISE DEV A	380,000.00	380,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,672,825.31
	CASCADE FUNDING MORTGAGE TRUST	6,809,353.80	6,497,010.10
	CASCADE FUNDING MORTGAGE TRUST	3,194,023.63	3,029,135.99
	CASCADE FUNDING MORTGAGE TRUST	3,548,583.42	3,425,844.66
	CGDB COMMERCIAL MORTGAGE TRUST	5,695,000.00	5,590,154.48
	CIM TRUST	873,949.52	861,813.77
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	56.00
	CITIGROUP COMMERCIAL MORTGAGE	579,064.21	557,690.54
	COCA-COLA EUROPACIFIC PARTNERS PLC	2,000,000.00	1,962,062.04
	COMM MORTGAGE TRUST	31,908,943.35	6,573.24
	COMM MORTGAGE TRUST	4,926,000.00	4,843,002.81
	COMM MORTGAGE TRUST	6,991,957.61	6,462,400.03
	COMMUNITY PROGRAM LOAN TRUST	2,361.12	2,330.99
	CPS AUTO TRUST	574,924.02	574,434.24
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,752,847.36
	CREDIT SUISSE MORTGAGE TRUST	1,187,072.77	1,132,851.08
	CREDIT SUISSE MORTGAGE TRUST	8,438,148.02	8,173,547.11
	DAIMLER TRUCK FINAN NA	7,500,000.00	7,549,593.60
	DBGS MORTGAGE TRUST	5,451,508.21	5,382,717.26
	DELL EQUIPMENT FINANCE TRUST	1,000,000.00	990,693.70

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	DELL EQUIPMENT FINANCE TRUST	2,705,000.00	2,670,834.23
	DELL EQUIPMENT FINANCE TRUST	4,050,000.00	3,968,961.12
	DELL EQUIPMENT FINANCE TRUST	7,900,000.00	7,736,269.34
	DEWOLF PARK CLO LTD	4,759,105.79	4,751,267.54
	DREYFUS GOVERNMENT CASH MANAGE	57,184.09	57,184.09
	DT AUTO OWNER TRUST	3,400,000.00	3,417,136.68
	DT AUTO OWNER TRUST	7,875,000.00	7,576,911.56
	EXETER AUTOMOBILE RECEIVABLES	8,160,000.00	8,058,408.00
	EXETER AUTOMOBILE RECEIVABLES	5,000,000.00	4,927,554.50
	FANNIE MAE	20,908.28	19,972.07
	FANNIE MAE	40,428.64	41,103.01
	FANNIE MAE	8,120.32	8,156.60
	FANNIE MAE	20,152.22	20,477.44
	FANNIE MAE	5,353.18	5,460.63
	FANNIE MAE	15,548.63	15,270.94
	FANNIE MAE	29,486.36	29,058.61
	FANNIE MAE	39,083.87	39,742.91
	FANNIE MAE	199,309.60	204,852.16
	FANNIE MAE	86,824.29	88,245.96
	FANNIE MAE	36,327.86	36,321.57
	FANNIE MAE	9,190.62	9,174.94
	FANNIE MAE	195,017.02	197,089.03
	FANNIE MAE	507,038.66	515,978.25
	FANNIE MAE	14,936.45	14,923.95
	FANNIE MAE	45,930.93	45,286.52
	FANNIE MAE	21,001.50	20,328.58
	FANNIE MAE	10,504.45	10,276.97
	FANNIE MAE	77,647.09	77,635.69
	FANNIE MAE	153,638.52	149,314.98
	FANNIE MAE	50,021.41	51,552.29
	FANNIE MAE	190,269.38	188,462.50
	FANNIE MAE	7,813.07	7,947.57
	FANNIE MAE	38,624.18	38,521.52
	FANNIE MAE	155,203.96	157,181.51
	FANNIE MAE	50,575.92	49,901.79
	FANNIE MAE	55,254.26	56,143.57
	FANNIE MAE	29,202.16	31,274.50
	FANNIE MAE	29,716.06	31,064.65
	FANNIE MAE	1,920.79	1,979.76
	FANNIE MAE	63,279.74	65,150.28
	FANNIE MAE	18,300.63	18,862.25
	FANNIE MAE	3,116.21	3,211.96
	FANNIE MAE	21,957.92	22,335.65
	FANNIE MAE	28,532.56	28,999.09
	FANNIEMAE WHOLE LOAN	119,124.20	119,986.28
	FCI FUNDING LLC	864,571.67	852,472.34
	FHLMC MULTIFAMILY STRUCTURED P	89,757,704.03	48,540.97

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	FHLMC MULTIFAMILY STRUCTURED P	56,770,287.46	169,010.82
	FLAGSHIP CREDIT AUTO TRUST	91,738.02	91,533.71
	FNA VI LLC	1,945,101.64	1,774,983.63
	FREDDIE MAC	54,520.26	54,063.37
	FREDDIE MAC	13,670.65	13,925.78
	FREDDIE MAC	73,918.77	75,275.19
	FREDDIE MAC	28,060.30	28,235.89
	FREDDIE MAC	78,913.26	78,397.56
	FREDDIE MAC	91,291.75	91,532.13
	FREDDIE MAC	32,663.48	33,244.54
	FREDDIE MAC	80,326.65	82,674.44
	FREDDIE MAC	60,527.56	60,489.66
	FREDDIE MAC	40,975.49	40,923.43
	FREDDIE MAC	53,332.62	54,291.07
	FREDDIE MAC	4,949.53	5,108.85
	FREDDIE MAC	3,691.14	3,809.92
	FREDDIE MAC	129,267.40	130,925.13
	FREDDIE MAC	258,977.95	263,868.36
	FREDDIE MAC	105,452.96	107,602.80
	FREDDIE MAC	35,844.54	36,707.43
	FREDDIE MAC	354,964.01	335,074.99
	FREDDIE MAC	108,788.85	108,399.10
	GLS AUTO RECEIVABLES TRUST	10,250,000.00	10,066,669.53
	GLS AUTO RECEIVABLES TRUST	7,500,000.00	7,378,032.75
	GLS AUTO RECEIVABLES TRUST	7,300,000.00	7,091,389.36
	GLS AUTO RECEIVABLES TRUST	105,910.82	105,685.91
	GOLDMAN SACHS GROUP INC	4,000,000.00	3,895,285.16
	GOVERNMENT NATIONAL MORTGAGE A	18,442.01	17,706.67
	GOVERNMENT NATIONAL MORTGAGE A	182,670.77	181,100.14
	GOVERNMENT NATIONAL MORTGAGE A	132,770.91	133,540.75
	GOVERNMENT NATIONAL MORTGAGE A	58,513.35	58,172.76
	GOVERNMENT NATIONAL MORTGAGE A	135,357.02	133,780.78
	GOVERNMENT NATIONAL MORTGAGE A	135,033.40	136,689.31
	GOVERNMENT NATIONAL MORTGAGE A	8,013.65	7,814.49
	GREAT WOLF TRUST	4,443,000.00	4,426,125.93
	GS MORTGAGE SECURITIES TRUST	683,119.10	478,729.87
	GS MORTGAGE SECURITIES TRUST	2,963,863.19	2,698,572.54
	GSR MORTGAGE LOAN TRUST	1,107,616.44	1,081,976.89
	HILTON GRAND VACATIONS TRUST	1,796,730.94	1,748,152.37
	HYUNDAI CAPITAL AMERICA	6,000,000.00	5,995,842.30
	IMPERIAL BRANDS FIN PLC	5,000,000.00	4,917,138.20
	INT DEVELOPMENT FIN CORP	1,100,000.00	1,100,000.00
	JERSEY CENTRAL PWR & LT	2,000,000.00	1,992,753.20
	JOHN HANCOCK LIFE INS C0	5,500,000.00	5,506,802.73
	JP MORGAN CHASE COMMERCIAL MOR	722,136.62	662,560.35
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,062,846.85
	JP MORGAN CHASE COMMERCIAL MOR	713,715.81	697,087.59

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	JP MORGAN MORTGAGE TRUST	49,720.55	35,830.09
	JP MORGAN MORTGAGE TRUST	2,289,347.60	2,203,381.22
	L3HARRIS TECH INC	4,250,000.00	4,340,451.52
	LAD AUTO RECEIVABLES TRUST	1,265,883.90	1,250,459.61
	MADISON PARK FUNDING LTD	3,179,666.40	3,176,496.27
	MERRILL LYNCH MORTGAGE INVESTO	14,268.78	13,557.26
	METROPOLITAN EDISON CO	6,000,000.00	5,855,948.10
	METROPOLITAN LIFE INSURANCE CO	1,500,000.00	1,501,711.65
	MF1 MULTIFAMILY HOUSING MORTGA	3,668,695.45	3,668,951.52
	MF1 MULTIFAMILY HOUSING MORTGA	5,219,000.00	5,218,806.90
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,940,433.08
	MIDWEST CONNECTOR CAPIT	5,574,000.00	5,542,011.37
	MILL CITY MORTGAGE TRUST	437,002.06	429,641.20
	MLCC MORTGAGE INVESTORS INC	33,430.61	31,608.99
	MONROE CAPITAL MML CLO	2,763,564.45	2,753,107.12
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,685,161.44
	NESTLE HOLDINGS INC	5,500,000.00	5,490,665.24
	NXP BV/NXP FUNDING LLC	1,500,000.00	1,497,097.34
	ONEMAIN DIRECT AUTO RECEIVABLE	5,000,000.00	4,896,101.00
	PALMER SQUARE LOAN FUNDING LTD	6,932,161.17	6,912,952.15
	PEAKS CLO LTD	1,196,714.07	1,191,292.96
	PRESTIGE AUTO RECEIVABLES TRUS	6,088,692.81	6,064,925.60
	PRESTIGE AUTO RECEIVABLES TRUS	1,520,429.53	1,501,522.38
	PROGRESS RESIDENTIAL TRUST	9,700,000.00	9,449,037.72
	READYCAP COMMERCIAL MORTGAGE T	197,651.51	191,010.56
	RESIDENTIAL FUNDING MTG SEC I	190,898.05	156,899.68
	RMF PROPRIETARY ISSUANCE TRUST	7,258,821.31	6,381,267.56
	ROMARK CLO LTD	1,692,330.13	1,690,646.26
	SBA TOWER TRUST	1,010,000.00	993,083.81
	SBA TOWER TRUST	6,050,000.00	5,842,328.91
	SEQUOIA MORTGAGE TRUST	1,401,159.90	1,326,753.27
	SEQUOIA MORTGAGE TRUST	1,121,294.68	1,033,292.11
	SIERRA RECEIVABLES FUNDING CO	191,474.07	189,605.63
	SK HYNIX INC	5,000,000.00	4,989,700.00
	SPRINT LLC	4,692,000.00	4,712,288.21
	STARWOOD MORTGAGE RESIDENTIAL	5,681,417.48	5,277,997.07
	STONEWALL INVESTMENTS TENNESSE	31,636.78	31,196.40
	SYMPHONY STATIC CLO LTD	6,345,198.29	6,318,180.44
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,459,232.95
	TCI-FLATIRON CLO LTD	763,678.78	762,946.41
	TIMKEN CO/THE	4,000,000.00	3,943,286.80
	TOWD POINT ASSET FUNDING LLC	2,607,920.98	2,468,866.37
	TOWD POINT MORTGAGE TRUST	2,633,685.29	2,659,878.87
	TOWD POINT MORTGAGE TRUST	194,826.93	194,014.21
	TOWD POINT MORTGAGE TRUST	2,020,819.94	1,991,215.33
	TOWD POINT MORTGAGE TRUST	5,519,640.27	5,417,231.62
	TOWD POINT MORTGAGE TRUST	356,746.98	354,325.63

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	TOWD POINT MORTGAGE TRUST	1,903,186.99	1,918,198.57
	TOWD POINT MORTGAGE TRUST	140,295.99	139,531.60
	TOWD POINT MORTGAGE TRUST	4,577,877.05	4,304,453.27
	TOYOTA MOTOR CORP	5,000,000.00	4,945,006.75
	TXBL MUNI FUNDING TRUST VARIOU	2,400,000.00	2,400,000.00
	TXBL MUNI FUNDING TRUST VARIOU	835,000.00	835,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,949,000.00	1,949,000.00
	WRKCO INC	6,700,000.00	6,571,984.24
TOTAL TS Ultra Short Duration FI		693,118,940.13	448,206,884.04