TS Ultra Short Duration FI

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Category	Issuer Name	Shares/Par	Market Value Base	
TS Ultra Short Duration FI				
	1166 AVENUE OF THE AMERICAS CO	5,820,390.62	5,895,400.32	
	AERCAP IRELAND CAP LTD/A	4,180,000.00	4,180,000.00	
	AGREE LP	9,000,000.00	8,998,868.70	
	ALINEA CLO LTD	1,124,746.31	1,125,032.00	
	AMERICAN CREDIT ACCEPTANCE REC	4,981,796.82	4,989,481.24	
	AMERICAN CREDIT ACCEPTANCE REC	1,743,785.81	1,748,975.14	
	AMERICAN CREDIT ACCEPTANCE REC	8,216,222.73	8,310,608.23	
	AMERICAN CREDIT ACCEPTANCE REC	1,244,462.35	1,252,341.04	
	AMERICAN CREDIT ACCEPTANCE REC	421,061.93	421,528.17	
	AMERICAN CREDIT ACCEPTANCE REC	5,485,000.00	5,557,032.86	
	AMERICAN CREDIT ACCEPTANCE REC	11,575,000.00	11,702,635.21	
	AMERICREDIT AUTOMOBILE RECEIVA	1,362,998.52	1,356,251.27	
	AMERICREDIT AUTOMOBILE RECEIVA	909,321.02	908,020.87	
	AMERICREDIT AUTOMOBILE RECEIVA	9,265,000.00	9,197,270.07	
	ARBYS FUNDING LLC	7,823,250.00	7,555,987.44	
	ARES CAPITAL CORP	5,739,000.00	5,728,994.17	
	ARES CAPITAL CORP	1,500,000.00	1,473,662.30	
	ASSET BACKED SECURITIES CORP H	1,789,682.60	1,762,510.21	
	AVIATION CAPITAL GROUP	6,383,000.00	6,383,000.00	
	AVIS BUDGET RENTAL CAR FUNDING	4,358,333.33	4,335,116.49	
	BAIN CAPITAL CREDIT CLO LIMIT	1,991,533.64	1,991,609.32	
	BANC OF AMERICA COMMERCIAL MOR	3,330,000.00	3,274,767.29	
	BANK OF NOVA SCOTIA	3,956,000.00	3,957,220.51	
	BARCLAYS PLC	8,858,000.00	8,900,426.90	
	BCRED BSL STATIC CLO LTD	8,007,000.00	7,990,353.45	
	BDS LTD	1,375,785.73	1,375,789.58	
	BEAR STEARNS ADJUSTABLE RATE M	375,190.59	377,966.21	
	BEAR STEARNS ASSET BACKED SECU	89,439.23	74,456.70	
	BERRY GLOBAL INC	11,000,000.00	10,905,324.43	
	BRIDGECREST LENDING AUTO SECUR	9,845,000.00	9,900,062.10	
	BX TRUST	4,395,000.00	4,390,879.69	
	BX TRUST	3,115,000.00	3,112,079.69	
	BX TRUST	6,300,000.00	6,292,125.00	
	BX TRUST	980,000.00	978,775.00	
	BX TRUST	1,000,000.00	999,375.00	
	BX TRUST	4,958,490.57	4,772,497.59	
	BX TRUST	2,783,928.36	2,775,414.55	
	BX TRUST	3,257,196.18	3,242,945.95	
	BX TRUST	1,690,658.20	1,688,544.88	
	BXMT LTD	1,036,335.55	1,030,508.55	
	BXMT LTD	8,495,000.00	8,430,922.22	
	CANADIAN TIRE CORP LTD	12,500,000.00	12,489,646.25	
	CARLYLE GLOBAL MARKET STRATEGI	12,210,000.00	12,220,097.67	
	CASCADE FUNDING MORTGAGE TRUST	4,122,541.26	4,035,224.19	
	CFCRE COMMERCIAL MORTGAGE TRUS	7,813,209.71	7,794,239.24	
	CFCRE COMMERCIAL MORTGAGE TRUS	497,615.07	496,227.02	

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	CFCRE COMMERCIAL MORTGAGE TRUS	2,098,000.00	2,088,512.21	
	CFCRE COMMERCIAL MORTGAGE TRUS	7,300,000.00	7,226,910.21	
	CIFC FUNDING LTD	5,799,546.23	5,789,501.42	
	CIM TRUST	121,723.60	121,369.79	
	CITIBANK NA	3,950,000.00	3,961,297.00	
	CITIGROUP COMMERCIAL MORTGAGE	2,137,450.00	2,121,278.05	
	CITIGROUP COMMERCIAL MORTGAGE	12,600,000.00	12,446,235.90	
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	0.00	
	CMS ENERGY CORP	13,828,000.00	13,797,797.99	
	COLT FUNDING LLC	3,970,732.78	3,983,699.60	
	COMERICA INC	2,038,000.00	2,026,317.61	
	COMM MORTGAGE TRUST	881,595.88	14.28	
	COMMUNITY PROGRAM LOAN TRUST	276.09	276.35	
	CONAGRA BRANDS INC	14,150,000.00	14,145,574.73	
	CREDIT ACCEPTANCE AUTO LOAN TR	1,814,114.06	1,819,590.14	
	CREDIT ACCEPTANCE AUTO LOAN TR	2,694,857.34	2,702,909.57	
	CREDIT SUISSE MORTGAGE TRUST	249,707.73	249,441.87	
	CREDIT SUISSE MORTGAGE TRUST	5,645,453.81	5,564,676.96	
	CSAIL COMMERCIAL MORTGAGE TRUS	60,695.61	60,561.59	
	CSAIL COMMERCIAL MORTGAGE TRUS	1,312,248.71	1,307,740.48	
	CSAIL COMMERCIAL MORTGAGE TRUS	4,900,000.00	4,860,587.83	
	CSAIL COMMERCIAL MORTGAGE TRUS	4,700,000.00	4,654,709.86	
	DB MASTER FINANCE LLC	7,709,880.00	7,682,524.57	
	DELTA AIR LINES/SKYMILES	1,275,000.06	1,274,530.57	
	DEWOLF PARK CLO LTD	1,729,967.96	1,730,243.02	
	DREYFUS GOVERNMENT CASH MANAGE	77,298.25	77,298.25	
	DRIVE AUTO RECEIVABLES TRUST	8,300,000.00	8,301,116.35	
	DRYDEN SENIOR LOAN FUND	6,476,178.74	6,479,501.02	
	DT AUTO OWNER TRUST	2,495,000.00	2,473,552.48	
	ELECTRICITE DE FRANCE SA	2,473,000.00	2,471,983.20	
	ELEVANCE HEALTH INC	4,000,000.00	4,016,756.20	
	ELMWOOD CLO X LTD	4,983,000.00	4,982,825.60	
	EXETER AUTOMOBILE RECEIVABLES	3,063,734.66	3,027,336.57	
	EXETER AUTOMOBILE RECEIVABLES	6,665,997.05	6,659,727.01	
	EXETER AUTOMOBILE RECEIVABLES	6,051,890.86	6,096,157.42	
	EXETER AUTOMOBILE RECEIVABLES	801,619.71	797,012.16	
	EXTENDED STAY AMERICA TRUST	11,158,228.16	11,158,228.16	
	EXTENDED STAY AMERICA TRUST	2,740,647.03	2,740,647.03	
	FANNIE MAE	4,748.22	4,667.78	
	FANNIE MAE	28,958.72	29,359.51	
	FANNIE MAE	1,107.25	1,117.03	
	FANNIE MAE	7,890.09	8,057.22	
	FANNIE MAE	2,281.49	2,336.77	
	FANNIE MAE	2,568.64	2,558.09	
	FANNIE MAE	7,152.95	7,123.44	
	FANNIE MAE	32,943.92	33,751.99	
	FANNIE MAE	143,235.41	148,390.13	

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	FANNIE MAE	74,545.46	76,374.14	
	FANNIE MAE	30,611.42	30,649.28	
	FANNIE MAE	6,794.74	6,871.00	
	FANNIE MAE	155,201.64	159,355.14	
	FANNIE MAE	363,755.30	372,911.05	
	FANNIE MAE	7,832.96	7,861.99	
	FANNIE MAE	33,084.87	33,494.54	
	FANNIE MAE	14,545.55	14,294.72	
	FANNIE MAE	3,297.20	3,272.41	
	FANNIE MAE	54,156.52	54,011.23	
	FANNIE MAE	134,718.20	136,868.45	
	FANNIE MAE	36,397.22	37,363.74	
	FANNIE MAE	138,611.38	140,944.94	
	FANNIE MAE	5,821.67	5,956.70	
	FANNIE MAE	33,723.13	34,314.48	
	FANNIE MAE	106,153.92	108,830.81	
	FANNIE MAE	44,918.20	44,811.55	
	FANNIE MAE	48,506.69	49,766.25	
	FANNIE MAE	24,281.75	26,105.89	
	FANNIE MAE	23,369.32	24,626.83	
	FANNIE MAE	1,526.89	1,588.08	
	FANNIE MAE	41,186.98	42,524.47	
	FANNIE MAE	15,394.23	15,992.30	
	FANNIE MAE	2,432.70	2,520.31	
	FANNIE MAE	16,095.54	16,295.68	
	FANNIE MAE	23,293.12	23,864.54	
	FANNIEMAE WHOLE LOAN	80,842.70	81,846.96	
	FIFTH THIRD BANK	6,730,000.00	6,739,644.16	
	FNA VI LLC	873,492.17	820,198.67	
	FORTRESS CREDIT OPPORTUNITIES	8,340,000.00	8,340,875.70	
	FORTRESS CREDIT OPPORTUNITIES	3,145,370.54	3,145,518.37	
	FOURSIGHT CAPITAL AUTOMOBILE R	1,110,249.99	1,115,129.65	
	FRANKLIN OH	1,000,000.00	1,002,580.50	
	FREDDIE MAC	34,503.72	35,238.91	
	FREDDIE MAC	10,005.94	10,250.03	
	FREDDIE MAC	52,974.77	54,557.47	
	FREDDIE MAC	23,404.23	24,099.19	
	FREDDIE MAC	70,941.24	72,621.21	
	FREDDIE MAC	59,801.29	62,047.57	
	FREDDIE MAC	25,335.53	26,098.82	
	FREDDIE MAC	67,600.61	69,507.05	
	FREDDIE MAC	55,133.13	56,354.28	
	FREDDIE MAC	24,726.61	25,355.75	
	FREDDIE MAC	41,796.62	42,976.81	
	FREDDIE MAC	4,196.60	4,352.84	
	FREDDIE MAC	2,971.75	3,082.38	
	FREDDIE MAC	83,164.56	85,414.36	

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	FREDDIE MAC	188,337.52	194,559.46	
	FREDDIE MAC	65,473.90	67,529.46	
	FREDDIE MAC	28,176.79	29,189.05	
	FREDDIE MAC	64,988.63	63,849.15	
	FREDDIE MAC	72,821.65	72,438.57	
	GALAXY CLO LTD	1,038,868.69	1,038,822.98	
	GCAT	980,403.53	989,421.58	
	GLS AUTO RECEIVABLES TRUST	2,219,501.50	2,219,412.28	
	GLS AUTO RECEIVABLES TRUST	1,225,000.00	1,210,061.13	
	GLS AUTO RECEIVABLES TRUST	3,989,401.52	4,019,264.19	
	GLS AUTO RECEIVABLES TRUST	981,896.22	982,749.19	
	GLS AUTO RECEIVABLES TRUST	6,725,000.00	6,818,281.13	
	GLS AUTO SELECT RECEIVABLES TR	3,349,469.19	3,388,665.35	
	GOVERNMENT NATIONAL MORTGAGE A	6,224.49	6,236.54	
	GOVERNMENT NATIONAL MORTGAGE A	160,543.42	164,724.17	
	GOVERNMENT NATIONAL MORTGAGE A	100,787.15	102,368.27	
	GOVERNMENT NATIONAL MORTGAGE A	45,478.40	46,242.72	
	GOVERNMENT NATIONAL MORTGAGE A	89,944.74	91,233.90	
	GOVERNMENT NATIONAL MORTGAGE A	106,145.52	108,161.43	
	GOVERNMENT NATIONAL MORTGAGE A	799.19	796.80	
	GPMT LTD.	1,081,378.64	1,078,684.17	
	GRAPHIC PACKAGING INTERN	2,800,000.00	2,754,416.95	
	GREAT AMERICA LEASING RECEIVAB	4,850,000.00	4,920,792.06	
	GREYWOLF CLO LTD	6,444,000.00	6,443,890.45	
	GS MORTGAGE SECURITIES TRUST	598,221.25	526,213.66	
	GS MORTGAGE SECURITIES TRUST	7,080,000.00	7,075,584.91	
	GS MORTGAGE SECURITIES TRUST	3,900,000.00	3,880,500.00	
	GSR MORTGAGE LOAN TRUST	990,337.32	992,951.32	
	GULFSTREAM NATURAL GAS	12,759,000.00	12,770,783.96	
	HILTON GRAND VACATIONS TRUST	686,798.20	675,649.27	
	HILTON GRAND VACATIONS TRUST	858,497.75	855,338.56	
	HILTON USA TRUST	2,150,000.00	2,136,818.35	
	HONO MORTGAGE TRUST	2,500,000.00	2,489,062.50	
	HPEFS EQUIPMENT TRUST	979,923.41	980,809.36	
	HPEFS EQUIPMENT TRUST	8,090,000.00	8,139,445.27	
	HPEFS EQUIPMENT TRUST	5,725,000.00	5,814,549.31	
	HUNTINGTON NATIONAL BANK	1,750,000.00	1,768,877.01	
	HYUNDAI CAPITAL AMERICA	3,510,000.00	3,527,814.62	
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,407,918.24	
	JOHNSON CONTROLS INTL PL	10,500,000.00	10,498,773.60	
	JP MORGAN CHASE COMMERCIAL MOR	1,000,000.00	989,626.30	
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,053,000.00	
	JP MORGAN MORTGAGE TRUST	40,792.41	27,719.98	
	JP MORGAN MORTGAGE TRUST	1,417,027.29	1,414,439.51	
	JPMORGAN CHASE & CO	2,982,000.00	2,952,333.30	
	KEYSPAN GAS EAST CORP	3,540,000.00	3,494,374.57	
	KNDR TRUST 2021-KIND	6,148,663.39	6,126,023.40	

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Category	Issuer Name	Shares/Par	Market Value Base	
	L3HARRIS TECH INC	4,250,000.00	4,320,161.81	
	LLOYDS BANKING GROUP PLC	5,845,000.00	5,846,133.75	
	LSTAR COMMERCIAL MORTGAGE TRUS	3,190,000.00	3,172,453.41	
	LYB INT FINANCE III	1,500,000.00	1,500,000.00	
	M&T EQUIPMENT NOTES	3,633,369.23	3,645,757.57	
	MADISON PARK FUNDING LTD	6,445,571.30	6,448,800.53	
	MADISON PARK FUNDING LTD	828,271.89	828,286.80	
	MADISON PARK FUNDING LTD	2,698,500.00	2,695,242.91	
	MATTEL INC	4,477,000.00	4,444,949.92	
	MDU RESOURCES GROUP INC	22,700,000.00	22,697,335.02	
	MERCEDES-BENZ FIN NA	4,780,000.00	4,792,715.23	
	MERRILL LYNCH MORTGAGE INVESTO	9,725.84	9,743.22	
	MF1 MULTIFAMILY HOUSING MORTGA	6,792,591.06	6,798,418.42	
	MF1 MULTIFAMILY HOUSING MORTGA	1,045,186.63	1,046,838.55	
	MF1 MULTIFAMILY HOUSING MORTGA	6,969,000.00	6,981,488.45	
	MHC COMMERCIAL MORTGAGE TRUST	1,200,000.00	1,200,000.00	
	MILL CITY MORTGAGE TRUST	2,496,036.87	2,474,852.51	
	MILL CITY MORTGAGE TRUST	1,307,110.18	1,298,460.77	
	MLCC MORTGAGE INVESTORS INC	11,637.80	11,432.75	
	MOMENTUS SECURITIES LLC	19,173.69	19,020.10	
	MORGAN STANLEY BAML TRUST	2,845,689.83	2,840,207.32	
	MORGAN STANLEY BAML TRUST	6,124,000.00	6,078,430.09	
	MORGAN STANLEY BAML TRUST	7,245,000.00	7,123,404.27	
	MORGAN STANLEY CAPITAL I TRUST	8,406,728.00	8,245,952.69	
	MORGAN STANLEY CAPITAL I TRUST	2,517,467.70	2,510,158.23	
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,625,514.23	
	MPLX LP	1,705,000.00	1,687,141.49	
	MVW 2020-1 LLC	1,916,096.23	1,874,099.62	
	NEIGHBORLY ISSUER LLC	1,413,750.00	1,432,362.73	
	NEW RESIDENTIAL MORTGAGE LOAN	4,586,242.23	4,631,639.61	
	OCTAGON INVESTMENT PARTNERS XX	5,084,483.92	5,085,419.47	
	ONEMAIN DIRECT AUTO RECEIVABLE	555,165.58	554,698.80	
	ONEMAIN DIRECT AUTO RECEIVABLE	9,470,000.00	9,510,645.24	
	ONEMAIN FINANCIAL ISSUANCE TRU	1,212,661.94	1,213,891.22	
	ONEMAIN FINANCIAL ISSUANCE TRU	3,500,000.00	3,383,438.45	
	ONEMAIN FINANCIAL ISSUANCE TRU	1,237,457.61	1,245,035.31	
	ONEOK INC	7,375,000.00	7,379,129.85	
	PALMER SQUARE LOAN FUNDING LTD	11,115,000.00	11,113,988.54	
	PLANET FITNESS MASTER ISSUER L	4,849,125.00	4,765,591.55	
	PNC CAPITAL TRUST C	3,000,000.00	2,962,788.63	
	POST ROAD EQUIPMENT FINANCE	5,210,000.00	5,251,413.77	
	PRESTIGE AUTO RECEIVABLES TRUS	3,448,000.00	3,452,125.19	
	PRESTIGE AUTO RECEIVABLES TRUS	6,640,000.00	6,694,612.01	
	PUBLIC STORAGE	5,500,000.00	5,517,310.26	
	REGATTA XX FUNDING LTD	3,432,000.00	3,432,027.46	
	RESIDENTIAL FUNDING MTG SEC I	178,682.85	153,053.12	
	RMF PROPRIETARY ISSUANCE TRUST	5,973,672.60	5,722,325.55	

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	ROMARK CLO LTD	713,969.20	714,111.28	
	ROYAL BANK OF CANADA	5,000,000.00	4,980,604.50	
	SANTANDER DRIVE AUTO RECEIVABL	12,500,000.00	12,567,310.00	
	SANTANDER DRIVE AUTO RECEIVABL	1,934,626.12	1,938,456.10	
	SBA TOWER TRUST	3,588,000.00	3,560,801.88	
	SCF EQUIPMENT TRUST LLC	2,059,802.60	2,074,793.64	
	SCF EQUIPMENT TRUST LLC	3,120,570.88	3,130,640.34	
	SEQUOIA MORTGAGE TRUST	847,781.53	827,058.78	
	SEQUOIA MORTGAGE TRUST	931,358.49	875,994.44	
	SG COMMERCIAL MORTGAGE SECURIT	856,233.29	850,099.49	
	SIERRA RECEIVABLES FUNDING CO	1,399,198.21	1,401,721.80	
	SILGAN HOLDINGS INC	6,276,000.00	6,177,488.08	
	SMURFIT KAPPA TREASURY	7,800,000.00	7,819,200.17	
	STARWOOD MORTGAGE RESIDENTIAL	2,744,362.85	2,676,414.90	
	TORONTO-DOMINION BANK	8,000,000.00	8,000,508.80	
	TOWD POINT MORTGAGE TRUST	1,768,732.59	1,753,827.30	
	TOWD POINT MORTGAGE TRUST	3,199,074.20	3,163,510.09	
	TOWD POINT MORTGAGE TRUST	4,443,067.42	4,419,996.35	
	TOWD POINT MORTGAGE TRUST	600,590.63	597,515.01	
	TOWD POINT MORTGAGE TRUST	1,750,000.00	1,728,573.53	
	TOWD POINT MORTGAGE TRUST	1,055,226.91	1,056,338.70	
	TOWD POINT MORTGAGE TRUST	2,362,277.48	2,299,513.18	
	TRANSURBAN FINANCE CO	4,500,000.00	4,495,199.90	
	TRITON CONTAINER	5,896,000.00	5,821,940.34	
	TXBL MUNI FUNDING TRUST VARIOU	1,200,000.00	1,200,000.00	
	TXBL MUNI FUNDING TRUST VARIOU	725,000.00	725,000.00	
	TXBL MUNI FUNDING TRUST VARIOU	1,745,000.00	1,745,000.00	
	TXBL MUNI FUNDING TRUST VARIOU	1,000,000.00	1,000,000.00	
	UNION ELECTRIC CO	15,300,000.00	15,298,225.20	
	UNITEDHEALTH GROUP INC	5,045,000.00	5,051,070.50	
	VISTRA OPERATIONS CO LLC	2,000,000.00	2,011,356.00	
	WELLS FARGO COMMERCIAL MORTGAG	8,223,559.98	8,172,295.95	
	WESTLAKE AUTOMOBILE RECEIVABLE	1,000,000.00	1,028,148.20	
	WESTLAKE AUTOMOBILE RECEIVABLE	1,194,718.35	1,195,279.75	
	WESTLAKE AUTOMOBILE RECEIVABLE	3,375,000.00	3,367,887.19	
	WESTLAKE AUTOMOBILE RECEIVABLE	4,900,000.00	4,973,952.76	
TOTAL TS Ultra Short Duration FI		**906,594,579.58**	**846,633,949.47**	