

TS Ultra Short Duration FI

Effective Date : 03/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	AMERICAN CREDIT ACCEPTANCE REC	2,155,000.00	2,145,764.10
	AMERICREDIT AUTOMOBILE RECEIVA	6,752,552.55	6,774,035.80
	AMERICREDIT AUTOMOBILE RECEIVA	785,000.00	766,589.79
	AMERICREDIT AUTOMOBILE RECEIVA	5,200,000.00	4,892,650.36
	ANCHORAGE CAPITAL CLO LTD	4,137,224.06	4,137,683.29
	AREIT CRE TRUST	4,976,341.47	4,865,869.18
	ARES CLO LTD	2,793,872.07	2,793,184.78
	ASSET BACKED SECURITIES CORP H	3,306,575.87	3,175,981.99
	AUF FUNDING LLC	5,865,007.46	5,871,928.17
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,758,000.00
	AVIS BUDGET RENTAL CAR FUNDING	5,230,000.00	4,936,622.63
	BARINGS PRIVATE CREDIT CLO	4,427,268.49	4,437,663.72
	BDS LTD	3,888,199.72	3,892,574.33
	BEAR STEARNS ADJUSTABLE RATE M	473,460.99	467,391.36
	BEAR STEARNS ASSET BACKED SECU	104,715.55	88,616.14
	BENEFIT STREET PARTNERS CLO LT	813,615.58	813,699.38
	BHMS MORTGAGE TRUST	8,145,000.00	8,134,374.85
	BLACK DIAMOND CLO LTD	2,354,003.07	2,353,939.51
	BOARDWALK PIPELINES LP	1,000,000.00	994,025.40
	BRUNSWICK CORP	2,520,000.00	2,472,518.21
	BX TRUST	7,200,000.00	6,715,054.08
	BXMT LTD	3,290,250.50	3,164,464.88
	BXMT LTD	8,495,000.00	7,851,724.62
	CALIFORNIA ST ENTERPRISE DEV A	380,000.00	380,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,698,312.50
	CASCADE FUNDING MORTGAGE TRUST	1,786,681.44	1,717,162.56
	CASCADE FUNDING MORTGAGE TRUST	3,200,472.09	3,114,982.36
	CGDB COMMERCIAL MORTGAGE TRUST	5,695,000.00	5,623,812.50
	CIM TRUST	752,927.57	742,180.43
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	56.00
	CITIGROUP COMMERCIAL MORTGAGE	579,064.21	560,847.26
	COCA-COLA EUROPACIFIC	2,000,000.00	1,991,131.44
	COMM MORTGAGE TRUST	20,185,930.22	1,663.32
	COMM MORTGAGE TRUST	4,926,000.00	4,875,550.37
	COMM MORTGAGE TRUST	4,250,000.00	4,148,411.83
	COMM MORTGAGE TRUST	3,276,797.37	3,180,082.70
	COMM MORTGAGE TRUST	1,874,000.00	1,816,224.02
	COMMUNITY PROGRAM LOAN TRUST	2,361.12	2,339.01
	CREDIT ACCEPTANCE AUTO LOAN TR	5,000,000.00	5,054,523.50
	CREDIT ACCEPTANCE AUTO LOAN TR	1,500,000.00	1,509,146.70
	CREDIT ACCEPTANCE AUTO LOAN TR	4,860,000.00	4,878,989.48
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,816,683.10
	CREDIT SUISSE MORTGAGE TRUST	638,069.02	614,274.34
	CREDIT SUISSE MORTGAGE TRUST	8,033,604.88	7,756,887.36
	DAIMLER TRUCK FINAN NA	7,500,000.00	7,505,643.83
	DB MASTER FINANCE LLC	5,803,535.00	5,617,888.62

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	DBGS MORTGAGE TRUST	5,451,508.21	5,417,436.28
	DELL EQUIPMENT FINANCE TRUST	1,000,000.00	991,165.00
	DELL EQUIPMENT FINANCE TRUST	2,705,000.00	2,670,280.78
	DELL EQUIPMENT FINANCE TRUST	4,700,000.00	4,646,224.48
	DELL EQUIPMENT FINANCE TRUST	4,050,000.00	4,003,966.08
	DELL EQUIPMENT FINANCE TRUST	7,900,000.00	7,808,781.07
	DEWOLF PARK CLO LTD	4,312,623.53	4,313,796.56
	DOMINOS PIZZA MASTER ISSUER LL	4,637,500.00	4,548,319.02
	DREYFUS GOVERNMENT CASH MANAGE	131,452.71	131,452.71
	DT AUTO OWNER TRUST	3,400,000.00	3,415,666.52
	DT AUTO OWNER TRUST	7,875,000.00	7,661,578.84
	EXETER AUTOMOBILE RECEIVABLES	8,160,000.00	8,095,760.40
	EXETER AUTOMOBILE RECEIVABLES	5,000,000.00	4,963,117.50
	FANNIE MAE	17,321.24	16,573.29
	FANNIE MAE	38,736.04	38,949.17
	FANNIE MAE	6,712.06	6,682.81
	FANNIE MAE	18,242.48	18,417.27
	FANNIE MAE	4,778.09	4,841.02
	FANNIE MAE	12,613.21	12,382.25
	FANNIE MAE	24,592.97	24,180.00
	FANNIE MAE	38,489.11	38,422.13
	FANNIE MAE	183,147.16	188,225.54
	FANNIE MAE	84,132.49	83,934.35
	FANNIE MAE	35,554.71	34,900.88
	FANNIE MAE	9,062.82	9,002.53
	FANNIE MAE	190,647.77	193,252.85
	FANNIE MAE	488,596.30	496,748.84
	FANNIE MAE	13,722.32	13,704.45
	FANNIE MAE	44,135.15	43,609.93
	FANNIE MAE	20,005.80	19,209.52
	FANNIE MAE	9,233.55	9,000.45
	FANNIE MAE	74,036.59	73,848.88
	FANNIE MAE	151,093.92	150,749.61
	FANNIE MAE	48,014.44	49,043.56
	FANNIE MAE	186,670.38	185,335.91
	FANNIE MAE	7,522.34	7,567.79
	FANNIE MAE	37,946.37	37,886.24
	FANNIE MAE	142,850.87	144,580.85
	FANNIE MAE	49,771.16	49,232.41
	FANNIE MAE	54,353.97	55,171.42
	FANNIE MAE	28,774.44	30,581.19
	FANNIE MAE	28,678.57	29,727.00
	FANNIE MAE	1,883.02	1,923.52
	FANNIE MAE	57,608.02	59,104.16
	FANNIE MAE	18,051.13	18,438.76
	FANNIE MAE	2,976.27	3,040.34
	FANNIE MAE	20,790.15	20,915.63

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	FANNIE MAE	28,184.91	28,121.38
	FANNIEMAE WHOLE LOAN	107,883.70	107,502.01
	FCI FUNDING LLC	597,285.79	591,536.85
	FHLMC MULTIFAMILY STRUCTURED P	56,397,143.70	84,984.86
	FNA VI LLC	1,834,211.48	1,692,143.00
	FREDDIE MAC	50,212.24	49,757.25
	FREDDIE MAC	13,145.79	13,241.82
	FREDDIE MAC	73,092.27	74,393.26
	FREDDIE MAC	27,342.13	27,537.96
	FREDDIE MAC	77,790.78	77,307.10
	FREDDIE MAC	86,240.98	86,618.02
	FREDDIE MAC	30,021.34	30,576.48
	FREDDIE MAC	78,926.14	81,113.22
	FREDDIE MAC	59,768.54	59,771.70
	FREDDIE MAC	40,372.89	40,394.19
	FREDDIE MAC	52,504.90	53,439.15
	FREDDIE MAC	4,891.98	5,003.47
	FREDDIE MAC	3,632.60	3,715.39
	FREDDIE MAC	121,589.12	123,222.61
	FREDDIE MAC	251,533.56	257,335.19
	FREDDIE MAC	101,032.51	103,332.65
	FREDDIE MAC	35,239.20	36,180.18
	FREDDIE MAC	312,277.88	295,475.21
	FREDDIE MAC	102,910.75	102,299.82
	GENERATE CLO LTD.	2,361,394.02	2,361,840.32
	GLS AUTO RECEIVABLES TRUST	10,250,000.00	10,174,278.12
	GLS AUTO RECEIVABLES TRUST	7,500,000.00	7,407,590.25
	GLS AUTO RECEIVABLES TRUST	6,588,690.76	6,416,694.31
	GOLDMAN SACHS GROUP INC	4,000,000.00	3,918,002.80
	GOVERNMENT NATIONAL MORTGAGE A	18,259.98	17,881.03
	GOVERNMENT NATIONAL MORTGAGE A	181,127.47	179,222.70
	GOVERNMENT NATIONAL MORTGAGE A	125,526.31	126,273.58
	GOVERNMENT NATIONAL MORTGAGE A	57,201.65	56,834.13
	GOVERNMENT NATIONAL MORTGAGE A	127,324.22	125,725.53
	GOVERNMENT NATIONAL MORTGAGE A	131,707.28	133,300.49
	GOVERNMENT NATIONAL MORTGAGE A	7,136.53	6,986.84
	GREAT WOLF TRUST	1,307,044.38	1,306,635.93
	GS MORTGAGE SECURITIES TRUST	683,119.10	478,422.46
	GSR MORTGAGE LOAN TRUST	1,090,622.48	1,060,312.34
	HILTON GRAND VACATIONS TRUST	1,612,082.15	1,579,271.76
	HILTON GRAND VACATIONS TRUST	1,149,616.73	1,095,304.47
	HILTON GRAND VACATIONS TRUST	1,437,020.91	1,397,835.94
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,346,917.60
	IMPERIAL BRANDS FIN PLC	5,000,000.00	4,956,477.70
	INT DEVELOPMENT FIN CORP	990,000.00	990,000.00
	JERSEY CENTRAL PWR & LT	2,000,000.00	2,000,000.00
	JP MORGAN CHASE COMMERCIAL MOR	1,800,000.00	1,753,916.22

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	JP MORGAN CHASE COMMERCIAL MOR	653,366.30	602,096.97
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,118,595.53
	JP MORGAN CHASE COMMERCIAL MOR	713,715.80	706,693.55
	JP MORGAN MORTGAGE TRUST	47,968.74	33,731.19
	JP MORGAN MORTGAGE TRUST	2,102,505.84	2,026,042.12
	JPMORGAN CHASE & CO	2,982,000.00	2,891,832.58
	L3HARRIS TECH INC	4,250,000.00	4,282,287.55
	LAD AUTO RECEIVABLES TRUST	741,467.05	735,899.30
	MADISON PARK FUNDING LTD	3,081,852.12	3,081,845.96
	MERRILL LYNCH MORTGAGE INVESTO	13,879.91	13,113.57
	MF1 MULTIFAMILY HOUSING MORTGA	3,193,950.26	3,195,946.48
	MF1 MULTIFAMILY HOUSING MORTGA	5,219,000.00	5,219,083.50
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,934,877.36
	MIDWEST CONNECTOR CAPIT	5,574,000.00	5,574,000.00
	MILL CITY MORTGAGE TRUST	352,539.21	346,976.04
	MLCC MORTGAGE INVESTORS INC	32,837.13	30,936.02
	MONROE CAPITAL MML CLO	1,783,611.56	1,781,754.82
	MORGAN STANLEY BAML TRUST	2,807,570.00	2,750,786.05
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,665,202.42
	ONEMAIN DIRECT AUTO RECEIVABLE	5,000,000.00	4,930,506.50
	ONEMAIN FINANCIAL ISSUANCE TRU	4,455,000.00	4,423,302.23
	ONEMAIN FINANCIAL ISSUANCE TRU	3,000,000.00	3,016,449.60
	OZLM LTD	7,000,000.00	6,999,888.00
	PALMER SQUARE LOAN FUNDING LTD	6,112,982.51	6,105,164.01
	PEAKS CLO LTD	842,018.24	842,016.56
	PENNSYLVANIA ELECTRIC CO	6,000,000.00	5,846,460.60
	PRESTIGE AUTO RECEIVABLES TRUS	4,595,335.99	4,588,392.44
	PRESTIGE AUTO RECEIVABLES TRUS	1,041,171.18	1,032,213.78
	READYCAP COMMERCIAL MORTGAGE T	183,739.32	177,542.58
	RESIDENTIAL FUNDING MTG SEC I	189,230.18	153,963.98
	RMF PROPRIETARY ISSUANCE TRUST	6,996,516.48	5,851,857.00
	ROMARK CLO LTD	1,535,345.83	1,535,961.50
	SANTANDER DRIVE AUTO RECEIVABL	5,000,000.00	5,021,791.50
	SBA TOWER TRUST	1,010,000.00	997,984.84
	SBA TOWER TRUST	6,050,000.00	5,904,955.49
	SEQUOIA MORTGAGE TRUST	1,351,074.60	1,272,033.09
	SEQUOIA MORTGAGE TRUST	1,114,268.97	1,025,967.95
	SPRINT LLC	4,692,000.00	4,699,141.22
	STARWOOD MORTGAGE RESIDENTIAL	5,317,208.01	4,971,084.35
	SUNTRUST BANK	30,026.02	29,605.69
	SYMPHONY STATIC CLO LTD	5,926,135.61	5,926,508.96
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,475,983.43
	TCI-FLATIRON CLO LTD	676,063.87	676,024.66
	TIMKEN CO	4,000,000.00	3,972,472.88
	TOWD POINT ASSET FUNDING LLC	2,295,773.76	2,197,652.85
	TOWD POINT MORTGAGE TRUST	2,200,159.93	2,235,635.97
	TOWD POINT MORTGAGE TRUST	1,384,859.18	1,369,564.52

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	TOWD POINT MORTGAGE TRUST	4,687,739.28	4,610,217.67
	TOWD POINT MORTGAGE TRUST	63,299.04	63,031.47
	TOWD POINT MORTGAGE TRUST	1,784,304.87	1,810,439.41
	TOWD POINT MORTGAGE TRUST	4,233,391.04	3,984,373.24
	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
	WEA FINANCE LLC/WESTFIEL	5,000,000.00	4,934,699.30
	WESTLAKE AUTOMOBILE RECEIVABLE	4,295,000.00	4,096,688.25
	WESTLAKE AUTOMOBILE RECEIVABLE	5,325,000.00	5,143,857.88
	WRKCO INC	6,700,000.00	6,615,634.00
TOTAL TS Ultra Short Duration FI		583,750,030.06	441,577,375.29