

TS Ultra Short Duration FI

Effective Date : 03/31/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	ACC AUTO TRUST	905,127.00	898,050.81
	AFG ABS LLC	6,000,000.00	6,003,373.80
	AGL CLO LTD.	6,681,818.18	6,602,631.95
	AMERICAN CREDIT ACCEPTANCE REC	12,250,000.00	12,126,444.05
	AMERICAN ELECTRIC POWER CO INC	4,000,000.00	3,869,594.44
	AMERICAN HONDA FINANCE	3,500,000.00	3,461,281.99
	AMERICREDIT AUTOMOBILE RECEIVA	13,600,000.00	13,436,718.40
	ANCHORAGE CAPITAL CLO LTD	8,250,000.00	8,169,579.00
	ANR PIPELINE CO	1,000,000.00	1,006,920.18
	AREIT CRE TRUST	81,452.40	79,326.04
	AREIT CRE TRUST	10,793,000.00	10,590,310.70
	ARES CLO LTD	4,967,654.95	4,927,029.47
	ARIZONA PUBLIC SERVICE	750,000.00	749,686.00
	ASSET BACKED SECURITIES CORP H	3,889,172.20	3,689,689.95
	AUF FUNDING LLC	7,700,000.00	7,699,499.50
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,630,545.12
	BDS LTD	6,048,000.00	5,949,446.63
	BEAR STEARNS ADJUSTABLE RATE M	584,039.99	567,886.85
	BEAR STEARNS ASSET BACKED SECU	108,625.77	91,866.04
	BEAR STEARNS ASSET BACKED SECU	154,187.55	154,039.28
	BFLD TRUST	7,700,000.00	7,628,369.21
	BHMS MORTGAGE TRUST	8,145,000.00	7,833,031.84
	BLACK DIAMOND CLO LTD	5,107,682.34	5,062,377.20
	BPR TRUST	2,295,000.00	2,241,353.00
	BPR TRUST	8,900,000.00	8,677,690.46
	BX COMMERCIAL MORTGAGE TRUST 2	5,648,708.05	5,584,616.11
	BX TRUST	86,685.62	85,187.48
	BX TRUST	7,200,000.00	6,936,670.80
	BXMT LTD	4,977,570.58	4,877,509.96
	BXMT LTD	8,495,000.00	8,132,558.28
	CALIFORNIA ST ENTERPRISE DEV A	670,000.00	670,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,635,534.26
	CARNOW AUTO RECEIVABLES TRUST	1,133,752.47	1,118,681.16
	CASCADE FUNDING MORTGAGE TRUST	9,838,648.35	9,328,671.85
	CASCADE FUNDING MORTGAGE TRUST	2,751,139.70	2,677,205.57
	CASCADE FUNDING MORTGAGE TRUST	4,130,298.19	3,905,440.21
	CASCADE FUNDING MORTGAGE TRUST	4,691,813.75	4,400,086.15
	CIFC FUNDING LTD	1,812,021.38	1,801,778.02
	CIM TRUST	1,289,986.07	1,264,545.35
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	56.00
	CITIGROUP COMMERCIAL MORTGAGE	1,026,728.72	971,694.73
	CNH INDUSTRIAL NV	1,450,000.00	1,442,794.79
	COCA-COLA EUROPACIFIC PARTNERS PLC	2,500,000.00	2,487,834.08
	COMERICA INC	4,367,000.00	4,187,241.92
	COMM MORTGAGE TRUST	33,529,391.03	247,876.08
	COMM MORTGAGE TRUST	7,500,000.00	7,108,279.50

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	COMMUNITY PROGRAM LOAN TRUST	5,110.70	4,986.64
	CPS AUTO TRUST	468,296.70	467,976.99
	CPS AUTO TRUST	4,560,378.39	4,541,488.85
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,735,714.53
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,507,759.35
	CREDIT SUISSE MORTGAGE TRUST	9,712,520.64	9,340,954.57
	CROSSROADS ASSET TRUST	45,182.55	45,058.81
	DBGS MORTGAGE TRUST	10,020,321.66	9,793,247.14
	DELL EQUIPMENT FINANCE TRUST	3,750,000.00	3,636,249.75
	DEWOLF PARK CLO LTD	10,750,000.00	10,609,282.50
	DOMINION ENERGY INC	7,225,000.00	7,198,217.43
	DREYFUS GOVERNMENT CASH MANAGE	194,451.29	194,451.29
	DT AUTO OWNER TRUST	5,620,000.00	5,616,289.68
	DT AUTO OWNER TRUST	1,262,926.55	1,259,937.08
	ELARA HGV TIMESHARE ISSUER	1,326,754.74	1,323,796.34
	ENRGY TRANS LP/REG FIN	5,000,000.00	4,956,847.90
	EXETER AUTOMOBILE RECEIVABLES	4,218,559.50	4,169,649.10
	EXETER AUTOMOBILE RECEIVABLES	6,450,000.00	6,428,597.61
	EXETER AUTOMOBILE RECEIVABLES	440,147.94	439,456.60
	FANNIE MAE	29,355.00	27,868.05
	FANNIE MAE	46,673.76	47,611.14
	FANNIE MAE	12,712.90	12,830.25
	FANNIE MAE	28,095.68	28,648.60
	FANNIE MAE	7,616.27	7,889.76
	FANNIE MAE	37.00	36.90
	FANNIE MAE	24,482.24	24,327.10
	FANNIE MAE	39,165.34	38,916.53
	FANNIE MAE	41,850.28	42,716.18
	FANNIE MAE	235.55	237.05
	FANNIE MAE	220,646.60	223,156.09
	FANNIE MAE	94,196.58	96,150.47
	FANNIE MAE	40,318.83	40,506.13
	FANNIE MAE	10,036.39	10,067.81
	FANNIE MAE	203,685.08	203,814.79
	FANNIE MAE	577,554.25	581,125.67
	FANNIE MAE	17,268.28	17,203.98
	FANNIE MAE	65,108.93	63,534.25
	FANNIE MAE	24,388.00	23,794.15
	FANNIE MAE	14,341.05	14,105.19
	FANNIE MAE	88,557.38	88,127.25
	FANNIE MAE	172,735.60	169,189.80
	FANNIE MAE	18.50	18.29
	FANNIE MAE	56,728.65	57,658.78
	FANNIE MAE	201,034.00	196,727.14
	FANNIE MAE	8,833.40	9,015.64
	FANNIE MAE	49,489.58	48,798.63
	FANNIE MAE	187,578.38	187,632.44

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	FANNIE MAE	53,175.28	51,867.80
	FANNIE MAE	58,057.07	58,579.94
	FANNIE MAE	33,711.60	36,070.69
	FANNIE MAE	34,253.51	35,942.73
	FANNIE MAE	2,165.98	2,246.92
	FANNIE MAE	69,677.28	70,641.49
	FANNIE MAE	20,276.18	21,034.10
	FANNIE MAE	20,719.14	20,659.78
	FANNIE MAE	3,572.89	3,720.77
	FANNIE MAE	24,998.20	25,513.60
	FANNIE MAE	29,597.21	30,138.40
	FANNIEMAE WHOLE LOAN	130,058.90	132,985.33
	FCI FUNDING LLC	1,990,083.33	1,935,614.95
	FHLMC MULTIFAMILY STRUCTURED P	132,282,984.67	936,391.56
	FHLMC MULTIFAMILY STRUCTURED P	59,627,188.13	467,029.95
	FLAGSHIP CREDIT AUTO TRUST	468,472.10	464,346.22
	FNA VI LLC	2,407,143.96	2,190,282.19
	FREDDIE MAC	64,349.88	63,107.46
	FREDDIE MAC	15,456.35	15,792.21
	FREDDIE MAC	93,953.90	96,375.43
	FREDDIE MAC	30,170.01	30,097.17
	FREDDIE MAC	82,443.54	81,122.61
	FREDDIE MAC	98,919.76	97,576.80
	FREDDIE MAC	34,666.90	34,842.46
	FREDDIE MAC	84,351.47	85,512.00
	FREDDIE MAC	63,155.73	62,258.65
	FREDDIE MAC	42,853.86	42,114.27
	FREDDIE MAC	65,203.78	65,743.21
	FREDDIE MAC	5,291.77	5,495.56
	FREDDIE MAC	4,152.23	4,305.15
	FREDDIE MAC	164,488.84	165,168.54
	FREDDIE MAC	343,644.74	349,572.52
	FREDDIE MAC	131,022.48	132,871.90
	FREDDIE MAC	47,519.38	48,580.38
	FREDDIE MAC	514,393.39	481,792.32
	FREDDIE MAC	124,079.20	122,994.35
	GLS AUTO RECEIVABLES TRUST	1,651,095.94	1,628,326.17
	GOVERNMENT NATIONAL MORTGAGE A	21,944.88	21,521.77
	GOVERNMENT NATIONAL MORTGAGE A	204,749.98	200,764.80
	GOVERNMENT NATIONAL MORTGAGE A	1,956.32	1,951.78
	GOVERNMENT NATIONAL MORTGAGE A	145,211.46	144,150.38
	GOVERNMENT NATIONAL MORTGAGE A	63,176.85	62,386.13
	GOVERNMENT NATIONAL MORTGAGE A	144,127.28	141,644.73
	GOVERNMENT NATIONAL MORTGAGE A	150,832.54	150,360.81
	GOVERNMENT NATIONAL MORTGAGE A	33,829.78	33,728.75
	GOVERNMENT NATIONAL MORTGAGE A	11,114.16	10,833.28
	GS MORTGAGE SECURITIES TRUST	8,659,472.53	87,312.60

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	GS MORTGAGE SECURITIES TRUST	705,000.00	641,550.00
	GS MORTGAGE SECURITIES TRUST	4,279,000.00	3,979,942.40
	GSR MORTGAGE LOAN TRUST	1,157,810.92	1,111,300.27
	HPEFS EQUIPMENT TRUST	433,021.84	432,209.45
	HUNTINGTON INGALLS INDUSTRIES INC	8,380,000.00	8,240,797.98
	HYUNDAI CAPITAL AMERICA	6,000,000.00	5,780,016.06
	INT DEVELOPMENT FIN CORP	1,430,000.00	1,430,000.00
	INT DEVELOPMENT FIN CORP	4,171,000.00	4,171,000.00
	JERSEY CENTRAL PWR & LT	2,000,000.00	1,986,748.76
	JP MORGAN CHASE COMMERCIAL MOR	2,361,000.00	2,163,013.62
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,118,000.00
	JP MORGAN CHASE COMMERCIAL MOR	2,750,000.00	2,679,242.78
	JP MORGAN MORTGAGE TRUST	54,478.03	39,125.12
	JP MORGAN MORTGAGE TRUST	2,606,284.83	2,371,782.53
	JPMBB COMMERCIAL MORTGAGE SECU	483,357.01	465,127.83
	LAD AUTO RECEIVABLES TRUST	3,276,098.15	3,179,388.06
	MADISON PARK FUNDING LTD	3,270,747.45	3,221,640.45
	MERRILL LYNCH MORTGAGE INVESTO	15,281.36	14,173.57
	METROPOLITAN EDISON CO	6,000,000.00	5,716,287.48
	METROPOLITAN LIFE INS CO	1,500,000.00	1,527,018.53
	MF1 MULTIFAMILY HOUSING MORTGA	4,719,295.06	4,709,159.43
	MF1 MULTIFAMILY HOUSING MORTGA	4,000,000.00	3,985,990.80
	MF1 MULTIFAMILY HOUSING MORTGA	10,219,000.00	10,185,357.01
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,930,673.16
	MILL CITY MORTGAGE TRUST	656,331.98	639,414.04
	MITSUBISHI UFJ FIN GRP	3,800,000.00	3,713,697.78
	MLCC MORTGAGE INVESTORS INC	35,309.95	32,498.96
	MONROE CAPITAL MML CLO	4,075,164.15	4,043,614.23
	MORGAN STANLEY BAML TRUST	61,733.40	61,709.03
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,812,405.41
	NATWEST MARKETS PLC	1,000,000.00	994,709.87
	NESTLE HOLDINGS INC	5,500,000.00	5,312,566.33
	NUTRIEN LTD	5,000,000.00	4,977,592.75
	NXP BV/NXP FUNDING LLC	1,500,000.00	1,488,814.23
	PACIFIC GAS & ELECTRIC	6,000,000.00	5,964,582.90
	PALMER SQUARE LOAN FUNDING LTD	1,082,809.81	1,077,854.87
	PALMER SQUARE LOAN FUNDING LTD	8,480,074.33	8,372,224.74
	PEAKS CLO LTD	2,436,649.20	2,415,028.81
	PRESTIGE AUTO RECEIVABLES TRUS	9,020,000.00	8,953,215.92
	PRESTIGE AUTO RECEIVABLES TRUS	1,640,000.00	1,608,197.28
	PRESTIGE AUTO RECEIVABLES TRUS	1,030,366.69	1,028,647.63
	PROGRESS RESIDENTIAL TRUST	9,700,000.00	9,287,717.99
	READYCAP COMMERCIAL MORTGAGE T	238,288.80	229,105.08
	RESIDENTIAL ASSET MORTGAGE PRO	260,213.12	259,311.85
	RESIDENTIAL FUNDING MTG SEC I	238,519.84	182,210.86
	RMF PROPRIETARY ISSUANCE TRUST	8,017,900.19	6,560,383.04
	SEQUOIA MORTGAGE TRUST	1,646,428.56	1,542,590.62

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	SEQUOIA MORTGAGE TRUST	75,624.61	74,877.43
	SEQUOIA MORTGAGE TRUST	1,239,749.38	1,164,460.14
	SIERRA RECEIVABLES FUNDING CO	1,892,143.88	1,855,417.37
	SIERRA RECEIVABLES FUNDING CO	275,719.26	263,841.88
	SK HYNIX INC	5,000,000.00	4,818,337.70
	SMALL BUSINESS ADMINISTRATION	1,142.50	1,140.75
	SOUTHERN CALIF GAS CO	3,000,000.00	2,979,145.80
	STARWOOD MORTGAGE RESIDENTIAL	6,608,877.96	6,183,101.00
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,741,988.06
	SUNTRUST BANK	35,860.07	35,351.89
	SYMPHONY STATIC CLO LTD	7,519,321.34	7,407,817.32
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,194,311.15
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.11	3,376,205.26
	TOWD POINT ASSET FUNDING LLC	3,799,725.15	3,539,431.82
	TOWD POINT MORTGAGE TRUST	4,020,055.66	4,002,225.91
	TOWD POINT MORTGAGE TRUST	2,461,230.77	2,435,394.00
	TOWD POINT MORTGAGE TRUST	7,940,000.00	7,729,609.06
	TOWD POINT MORTGAGE TRUST	1,491,042.85	1,462,342.21
	TOWD POINT MORTGAGE TRUST	2,338,807.67	2,326,502.74
	TOWD POINT MORTGAGE TRUST	827,424.13	813,521.50
	TOWD POINT MORTGAGE TRUST	5,844,439.63	5,385,383.44
	TOYOTA MOTOR CORP	5,000,000.00	4,797,083.00
	TRICON AMERICAN HOMES	4,407,625.10	4,306,397.82
	TRICON AMERICAN HOMES	3,800,000.00	3,717,698.08
	TRITON CONTAINER	4,500,000.00	4,397,216.40
	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	2,449,000.00	2,449,000.00
	UBS GROUP AG	4,000,000.00	3,919,450.36
	UNITED AUTO CREDIT SECURITIZAT	5,859,385.79	5,812,857.58
	WARNERMEDIA HOLDINGS INC	5,000,000.00	5,016,577.45
	WESTLAKE AUTOMOBILE RECEIVABLE	905,615.37	904,535.51
	WESTLAKE AUTOMOBILE RECEIVABLE	1,789,062.50	1,778,569.83
TOTAL TS Ultra Short Duration FI		838,693,175.63	535,261,477.01