

TS Ultra Short Duration FI

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	ACC AUTO TRUST	3,763,464.82	3,700,476.46
	AEGIS ASSET BACKED SECURITIES	182,918.55	182,503.34
	AGL CLO LTD.	7,000,000.00	6,795,856.20
	AMERICAN CREDIT ACCEPTANCE REC	6,020,394.30	6,028,291.85
	AMERICAN CREDIT ACCEPTANCE REC	4,200,000.00	4,202,992.50
	AMERICAN CREDIT ACCEPTANCE REC	9,500,000.00	9,552,556.85
	AMERICAN CREDIT ACCEPTANCE REC	2,890,979.43	2,888,156.39
	AMERICAN CREDIT ACCEPTANCE REC	7,990,105.92	7,996,410.91
	AMERICAN ELECTRIC POWER CO INC	4,000,000.00	3,872,223.64
	AMERICAN HONDA FINANCE	3,500,000.00	3,414,524.05
	ANCHORAGE CAPITAL CLO LTD	8,250,000.00	8,129,748.00
	AREIT CRE TRUST	338,993.84	331,343.05
	AREIT CRE TRUST	10,793,000.00	10,243,627.67
	ARES CLO LTD	5,831,294.64	5,742,134.14
	ASSET BACKED SECURITIES CORP H	4,464,947.07	4,312,765.60
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,630,938.72
	AVID AUTOMOBILE RECEIVABLES TR	2,719,811.98	2,672,038.75
	BARINGS CLO LTD	3,750,000.00	3,666,798.75
	BDS LTD	6,048,000.00	5,837,198.77
	BEAR STEARNS ADJUSTABLE RATE M	637,194.44	643,711.54
	BEAR STEARNS ASSET BACKED SECU	116,182.84	104,202.93
	BEAR STEARNS ASSET BACKED SECU	539,976.85	538,813.09
	BHMS MORTGAGE TRUST	8,145,000.00	7,830,765.09
	BLACK DIAMOND CLO LTD	6,829,170.81	6,751,816.79
	BPR TRUST	977,000.00	963,571.82
	BPR TRUST	8,900,000.00	8,781,169.87
	BRAVO RESIDENTIAL FUNDING TRUS	2,798,399.64	2,726,481.89
	BSPRT ISSUER LTD.	201,872.79	200,595.64
	BX COMMERCIAL MORTGAGE TRUST 2	5,669,471.90	5,569,641.57
	BX TRUST	1,526,628.47	1,499,518.91
	BX TRUST	7,200,000.00	6,883,899.84
	BXMT LTD	6,494,000.00	6,374,772.76
	BXMT LTD	8,495,000.00	8,237,110.49
	CALIFORNIA ST ENTERPRISE DEV A	815,000.00	815,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,605,032.36
	CARNOW AUTO RECEIVABLES TRUST	1,355,224.52	1,349,351.11
	CASCADE FUNDING MORTGAGE TRUST	12,254,531.77	12,014,917.68
	CASCADE FUNDING MORTGAGE TRUST	4,403,389.65	4,345,705.69
	CASCADE FUNDING MORTGAGE TRUST	5,943,087.17	5,809,737.37
	CASCADE FUNDING MORTGAGE TRUST	5,614,814.68	5,493,933.33
	CENTERPOINT ENERGY RES	4,596,000.00	4,583,128.44
	CIFC FUNDING LTD	3,126,207.46	3,084,728.94
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	142,671.20
	CITIGROUP COMMERCIAL MORTGAGE	839,283.53	838,807.15
	CITIGROUP COMMERCIAL MORTGAGE	1,026,728.72	1,017,527.38
	COMERICA INC	4,367,000.00	4,366,135.90

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	COMM MORTGAGE TRUST	34,271,934.22	522,880.05
	COMM MORTGAGE TRUST	2,768,985.00	2,757,301.82
	COMMUNITY PROGRAM LOAN TRUST	6,671.54	6,469.82
	CONN FUNDING II L.P	3,343,390.41	3,322,840.60
	CPS AUTO TRUST	6,507,389.79	6,525,963.83
	CPS AUTO TRUST	1,072,389.75	1,074,807.24
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	6,026,854.72
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,540,717.72
	CREDIT SUISSE MORTGAGE TRUST	11,518,346.39	11,337,846.99
	CROSSROADS ASSET TRUST	2,125,836.13	2,092,407.14
	DBGS MORTGAGE TRUST	10,020,321.66	9,831,331.38
	DEWOLF PARK CLO LTD	10,750,000.00	10,536,268.50
	DIGNITY HEALTH	7,225,000.00	7,230,283.50
	DOMINION ENERGY INC	7,225,000.00	7,192,548.05
	DREYFUS GOVERNMENT CASH MANAGE	521,230.95	521,230.95
	DRIVE AUTO RECEIVABLES TRUST	1,024,322.92	1,025,595.33
	DT AUTO OWNER TRUST	5,299,902.14	5,306,362.19
	DT AUTO OWNER TRUST	8,539,553.37	8,487,074.40
	DT AUTO OWNER TRUST	640,018.98	637,493.79
	DT AUTO OWNER TRUST	483,792.50	483,651.52
	ELARA HGV TIMESHARE ISSUER	1,872,292.80	1,847,290.76
	ENCINA EQUIPMENT FINANCE	408,701.39	408,366.58
	ENRGY TRANS LP/REG FIN	5,000,000.00	5,027,578.35
	EXETER AUTOMOBILE RECEIVABLES	1,577,275.02	1,578,920.59
	EXETER AUTOMOBILE RECEIVABLES	1,499,107.41	1,503,155.90
	EXETER AUTOMOBILE RECEIVABLES	1,949,019.60	1,948,651.04
	FANNIE MAE	1,339.68	1,339.78
	FANNIE MAE	48,320.04	46,921.70
	FANNIE MAE	54,044.64	56,200.68
	FANNIE MAE	18,032.85	18,741.40
	FANNIE MAE	36,046.30	37,913.10
	FANNIE MAE	9,435.18	10,108.97
	FANNIE MAE	213.42	216.23
	FANNIE MAE	33,023.54	33,461.42
	FANNIE MAE	50,987.55	51,665.97
	FANNIE MAE	49,576.13	52,213.55
	FANNIE MAE	1,558.29	1,599.92
	FANNIE MAE	261,550.14	268,635.81
	FANNIE MAE	97,319.90	102,521.99
	FANNIE MAE	43,917.69	45,380.26
	FANNIE MAE	10,979.15	11,254.89
	FANNIE MAE	232,718.70	236,670.25
	FANNIE MAE	692,326.52	707,413.90
	FANNIE MAE	19,745.00	19,783.39
	FANNIE MAE	72,627.52	72,137.59
	FANNIE MAE	29,050.30	29,399.41
	FANNIE MAE	18,343.55	18,593.72

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	FANNIE MAE	100,247.95	100,379.52
	FANNIE MAE	10,733.91	10,763.90
	FANNIE MAE	240,031.41	243,877.67
	FANNIE MAE	95.50	94.94
	FANNIE MAE	64,179.38	66,829.34
	FANNIE MAE	213,042.50	215,824.37
	FANNIE MAE	10,130.65	10,659.71
	FANNIE MAE	70,478.38	71,272.13
	FANNIE MAE	221,188.13	226,402.16
	FANNIE MAE	68,305.12	68,061.84
	FANNIE MAE	99,622.17	101,937.29
	FANNIE MAE	38,016.32	42,705.17
	FANNIE MAE	39,395.96	43,214.79
	FANNIE MAE	2,412.32	2,593.47
	FANNIE MAE	84,851.57	87,297.83
	FANNIE MAE	22,807.27	24,505.75
	FANNIE MAE	135,336.36	136,458.83
	FANNIE MAE	4,055.72	4,360.10
	FANNIE MAE	28,624.67	30,118.31
	FANNIE MAE	32,720.87	34,359.97
	FANNIEMAE WHOLE LOAN	138,768.10	145,813.97
	FHLMC MULTIFAMILY STRUCTURED P	135,067,180.02	2,118,001.96
	FHLMC MULTIFAMILY STRUCTURED P	60,717,624.10	746,565.69
	FIC FUNDING LLC	4,239,387.65	4,148,191.21
	FLAGSHIP CREDIT AUTO TRUST	7,698,488.05	7,711,158.22
	FNA VI LLC	3,123,819.86	2,919,781.01
	FNB CORP/PA	4,000,000.00	3,955,384.16
	FOURSIGHT CAPITAL AUTOMOBILE R	2,717,438.35	2,717,920.42
	FREDDIE MAC	76.88	77.56
	FREDDIE MAC	71,851.50	71,221.90
	FREDDIE MAC	17,568.16	18,508.73
	FREDDIE MAC	97,912.67	101,336.45
	FREDDIE MAC	60,841.49	63,172.33
	FREDDIE MAC	86,156.34	85,550.09
	FREDDIE MAC	105,870.09	109,818.32
	FREDDIE MAC	43,761.96	44,742.52
	FREDDIE MAC	103,651.52	107,048.24
	FREDDIE MAC	82,537.31	83,763.52
	FREDDIE MAC	44,894.71	45,878.04
	FREDDIE MAC	84,528.33	86,820.34
	FREDDIE MAC	6,528.08	7,007.17
	FREDDIE MAC	5,173.68	5,548.20
	FREDDIE MAC	193,935.92	199,169.25
	FREDDIE MAC	394,882.11	406,879.87
	FREDDIE MAC	158,076.72	162,380.57
	FREDDIE MAC	60,607.37	62,769.51
	FREDDIE MAC	719,433.69	685,595.27

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	FREDDIE MAC	143,538.70	143,136.73
	FREMF MORTGAGE TRUST	435,000.00	435,012.53
	FREMF MORTGAGE TRUST	800,000.00	799,393.84
	GLS AUTO RECEIVABLES TRUST	1,454,998.35	1,454,925.02
	GOVERNMENT NATIONAL MORTGAGE A	33,098.64	32,774.54
	GOVERNMENT NATIONAL MORTGAGE A	261,870.77	258,882.86
	GOVERNMENT NATIONAL MORTGAGE A	578.45	581.34
	GOVERNMENT NATIONAL MORTGAGE A	4,297.35	4,308.26
	GOVERNMENT NATIONAL MORTGAGE A	32.95	32.99
	GOVERNMENT NATIONAL MORTGAGE A	178,774.42	180,351.67
	GOVERNMENT NATIONAL MORTGAGE A	76,983.00	77,076.83
	GOVERNMENT NATIONAL MORTGAGE A	153,989.33	152,942.36
	GOVERNMENT NATIONAL MORTGAGE A	170,470.30	172,891.76
	GOVERNMENT NATIONAL MORTGAGE A	41,433.19	41,412.88
	GOVERNMENT NATIONAL MORTGAGE A	15,390.08	15,346.77
	GOVERNMENT NATIONAL MORTGAGE A	20,416.37	20,252.63
	GPMT LTD.	5,100,000.00	5,082,907.86
	GS MORTGAGE SECURITIES TRUST	118,906,000.00	3,733.65
	GS MORTGAGE SECURITIES TRUST	705,000.00	703,842.88
	GS MORTGAGE SECURITIES TRUST	3,859,000.00	3,761,069.39
	GSR MORTGAGE LOAN TRUST	1,379,509.55	1,398,081.47
	HONO MORTGAGE TRUST	94,257,000.00	129,952.13
	HUNTINGTON INGALLS INDUSTRIES INC	8,380,000.00	8,083,782.08
	HYUNDAI CAPITAL AMERICA	2,500,000.00	2,468,084.23
	HYUNDAI CAPITAL AMERICA	5,000,000.00	4,750,890.80
	HYUNDAI CAPITAL AMERICA	8,400,000.00	8,397,810.20
	INT DEVELOPMENT FIN CORP	5,640,000.00	5,640,000.00
	INT DEVELOPMENT FIN CORP	9,545,454.56	9,545,454.56
	INT DEVELOPMENT FIN CORP	1,760,000.00	1,760,000.00
	INT DEVELOPMENT FIN CORP	4,282,800.00	4,282,800.00
	JP MORGAN CHASE COMMERCIAL MOR	2,750,000.00	2,668,254.33
	JP MORGAN MORTGAGE TRUST	56,764.25	43,521.55
	JP MORGAN MORTGAGE TRUST	3,000,179.59	2,845,965.56
	JPMBB COMMERCIAL MORTGAGE SECU	412,833.28	405,717.31
	LAD AUTO RECEIVABLES TRUST	6,217,463.06	6,016,638.38
	MADISON PARK FUNDING LTD	3,380,873.21	3,328,821.29
	MAGNETITE CLO LTD	2,967,459.26	2,931,081.18
	MERRILL LYNCH MORTGAGE INVESTO	16,109.70	15,314.15
	MF1 LTD	5,000,000.00	4,907,515.00
	MF1 MULTIFAMILY HOUSING MORTGA	7,175,000.00	7,120,213.85
	MF1 MULTIFAMILY HOUSING MORTGA	4,000,000.00	3,921,127.60
	MF1 MULTIFAMILY HOUSING MORTGA	10,219,000.00	9,955,503.09
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,897,831.24
	MILL CITY MORTGAGE TRUST	1,000,928.45	992,506.84
	MILL CITY MORTGAGE TRUST	85,468.35	85,332.40
	MINITUBISHI UFJ FIN GRP	3,800,000.00	3,660,195.76
	MLCC MORTGAGE INVESTORS INC	41,817.93	40,348.41

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	MONROE CAPITAL MML CLO	6,225,342.52	6,137,577.64
	MORGAN STANLEY BAML TRUST	4,404,858.84	4,399,089.80
	MORGAN STANLEY BAML TRUST	537,785.82	537,262.93
	MORGAN STANLEY BAML TRUST	547,264.68	547,430.61
	MORGAN STANLEY CAPITAL I TRUST	1,411,000.00	1,397,105.04
	MORGAN STANLEY CAPITAL I TRUST	8,700,000.00	8,592,903.87
	MORGAN STANLEY CAPITAL I TRUST	7,191,263.25	7,106,806.18
	NATIONAL BANK OF CANADA	7,000,000.00	6,974,357.95
	NESTLE HOLDINGS INC	5,500,000.00	5,266,956.86
	NEUBERGER BERMAN CLO LTD	6,250,000.00	6,145,006.25
	NEXTERA ENERGY CAPITAL	10,000,000.00	9,937,530.50
	NUTRIEN LTD	5,000,000.00	4,920,614.60
	ONE GAS INC	7,500,000.00	7,468,625.93
	ORANGE & ROCKLAND UTIL	6,150,000.00	6,148,107.83
	PACIFIC GAS & ELECTRIC	1,500,000.00	1,493,901.20
	PALMER SQUARE LOAN FUNDING LTD	2,058,266.67	2,045,637.15
	PALMER SQUARE LOAN FUNDING LTD	1,900,374.34	1,865,173.71
	PALMER SQUARE LOAN FUNDING LTD	9,599,221.88	9,423,680.91
	PEAKS CLO LTD	2,927,097.89	2,870,203.89
	PRESTIGE AUTO RECEIVABLES TRUS	113,473.23	113,493.93
	PRESTIGE AUTO RECEIVABLES TRUS	2,250,000.00	2,250,929.48
	PROGRESS RESIDENTIAL TRUST	9,700,000.00	9,305,173.14
	READYCAP COMMERCIAL MORTGAGE T	582,095.92	558,790.25
	RESIDENTIAL ASSET MORTGAGE PRO	724,446.13	723,042.52
	RESIDENTIAL ASSET MORTGAGE PRO	1,177,669.41	1,172,117.29
	RESIDENTIAL FUNDING MTG SEC I	244,557.83	203,486.40
	RMF PROPRIETARY ISSUANCE TRUST	9,152,510.97	8,958,467.67
	SEQUOIA MORTGAGE TRUST	1,966,403.41	1,921,055.00
	SEQUOIA MORTGAGE TRUST	423,197.13	420,215.75
	SEQUOIA MORTGAGE TRUST	1,580,293.84	1,556,906.44
	SIERRA RECEIVABLES FUNDING CO	395,256.08	385,238.87
	SK HYNIX INC	5,000,000.00	4,776,300.00
	SMALL BUSINESS ADMINISTRATION	2,396.30	2,400.26
	SOUTHERN CALIF GAS CO	3,000,000.00	2,981,365.62
	STARWOOD MORTGAGE RESIDENTIAL	284,111.74	283,668.13
	STARWOOD MORTGAGE RESIDENTIAL	8,519,472.16	8,293,355.15
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,707,562.84
	SUNTRUST BANK	50,642.43	50,150.48
	SYMPHONY CLO LTD	1,287,201.90	1,283,790.81
	SYMPHONY STATIC CLO LTD	8,301,705.01	8,167,134.37
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.12	3,339,709.44
	TICP CLO LTD	8,217,086.38	8,152,376.82
	TOWD POINT ASSET FUNDING LLC	5,189,007.79	4,934,338.55
	TOWD POINT MORTGAGE TRUST	5,785,150.94	5,725,711.41
	TOWD POINT MORTGAGE TRUST	4,912,581.53	4,885,224.35
	TOWD POINT MORTGAGE TRUST	2,983,852.73	2,959,914.77
	TOWD POINT MORTGAGE TRUST	8,829,909.62	8,647,834.23

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	TOWD POINT MORTGAGE TRUST	2,780,291.76	2,747,686.44
	TOWD POINT MORTGAGE TRUST	1,627,137.19	1,606,975.33
	TOWD POINT MORTGAGE TRUST	7,446,998.42	7,272,080.34
	TOYOTA MOTOR CORP	5,000,000.00	4,774,107.45
	TRICON AMERICAN HOMES	4,807,602.56	4,750,554.59
	TRICON AMERICAN HOMES	3,800,000.00	3,748,713.30
	TRITON CONTAINER	4,500,000.00	4,266,087.21
	TXBL MUNI FUNDING TRUST VARIOU	1,495,000.00	1,495,000.00
	TXBL MUNI FUNDING TRUST VARIOU	6,800,000.00	6,800,000.00
	TXBL MUNI FUNDING TRUST VARIOU	840,000.00	840,000.00
	TXBL MUNI FUNDING TRUST VARIOU	9,050,000.00	9,050,000.00
	UBS GROUP AG	4,000,000.00	3,874,992.00
	UBS-BARCLAYS COMMERCIAL MORTGA	730,539.19	729,254.68
	UNITED AUTO CREDIT SECURITIZAT	6,000,000.00	5,856,786.00
	WELLS FARGO COMMERCIAL MORTGAG	7,000,000.00	6,992,468.00
	WESTLAKE AUTOMOBILE RECEIVABLE	9,784,039.00	9,786,322.59
	WESTLAKE AUTOMOBILE RECEIVABLE	8,200,000.00	8,231,519.16
	WF-RBS COMMERCIAL MORTGAGE TRU	5,000,000.00	4,994,483.00
	WF-RBS COMMERCIAL MORTGAGE TRU	10,450,000.00	10,074,835.60
	WF-RBS COMMERCIAL MORTGAGE TRU	122,208.66	121,844.09
TOTAL TS Ultra Short Duration FI		1,233,715,674.03	726,386,279.52