

# TS Ultra Short Duration FI

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Ultra Short Duration FI</b>			
	AMERICAN CREDIT ACCEPTANCE REC	7,730,000.00	7,507,471.08
	AMERICAN CREDIT ACCEPTANCE REC	2,155,000.00	2,147,731.40
	AMERICAN CREDIT ACCEPTANCE REC	3,426,694.75	3,427,880.73
	AMERICREDIT AUTOMOBILE RECEIVA	5,170,195.96	5,181,649.50
	AMERICREDIT AUTOMOBILE RECEIVA	785,000.00	775,573.56
	AMERICREDIT AUTOMOBILE RECEIVA	5,200,000.00	4,954,165.32
	ARES CLO LTD	1,759,233.34	1,759,458.52
	ASSET BACKED SECURITIES CORP H	3,083,934.84	2,970,214.74
	AUF FUNDING LLC	3,658,026.39	3,659,694.45
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,789,628.16
	AVIS BUDGET RENTAL CAR FUNDING	5,230,000.00	4,964,857.83
	BANC OF AMERICA MERRILL LYNCH	6,450,000.00	6,431,667.17
	BARINGS PRIVATE CREDIT CLO	3,636,154.08	3,637,855.80
	BAT CAPITAL CORP	2,000,000.00	1,992,492.34
	BEAR STEARNS ADJUSTABLE RATE M	460,451.76	453,565.84
	BEAR STEARNS ASSET BACKED SECU	102,518.85	83,994.84
	BENEFIT STREET PARTNERS CLO LT	727,793.18	728,469.30
	BHMS MORTGAGE TRUST	8,145,000.00	8,133,254.91
	BLACK DIAMOND CLO LTD	1,414,852.69	1,415,154.05
	BOARDWALK PIPELINES LP	1,000,000.00	996,120.96
	BRUNSWICK CORP	2,520,000.00	2,501,981.14
	BX TRUST	7,200,000.00	6,680,131.20
	BXMT LTD	3,282,292.55	3,118,177.92
	BXMT LTD	8,495,000.00	7,815,400.00
	CALIFORNIA ST ENTERPRISE DEV A	235,000.00	235,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	4,190,000.00	4,194,538.19
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,695,787.19
	CASCADE FUNDING MORTGAGE TRUST	739,064.29	723,528.49
	CIM TRUST	594,932.57	587,572.00
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	56.00
	CITIGROUP COMMERCIAL MORTGAGE	579,064.21	563,064.09
	COLD STORAGE TRUST	2,826,097.75	2,815,499.88
	COLUMBIA PIPELINE GROUP	7,500,000.00	7,407,970.13
	COMM MORTGAGE TRUST	9,278,873.27	557.66
	COMM MORTGAGE TRUST	4,926,000.00	4,904,744.80
	COMM MORTGAGE TRUST	4,250,000.00	4,164,069.68
	COMM MORTGAGE TRUST	2,406,409.95	2,342,684.36
	COMM MORTGAGE TRUST	1,874,000.00	1,821,771.99
	COMMUNITY PROGRAM LOAN TRUST	1,289.51	1,271.79
	CREDIT ACCEPTANCE AUTO LOAN TR	5,000,000.00	5,041,963.50
	CREDIT ACCEPTANCE AUTO LOAN TR	1,500,000.00	1,507,935.45
	CREDIT ACCEPTANCE AUTO LOAN TR	4,860,000.00	4,856,863.84
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,856,837.25
	CREDIT SUISSE MORTGAGE TRUST	2,054,470.13	1,943,250.16
	CREDIT SUISSE MORTGAGE TRUST	638,069.02	623,681.01
	CREDIT SUISSE MORTGAGE TRUST	7,638,960.75	7,388,062.14

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	DAIMLER TRUCK FINAN NA	7,500,000.00	7,507,527.45
	DB MASTER FINANCE LLC	5,788,342.50	5,602,941.89
	DBGS MORTGAGE TRUST	5,451,508.21	5,407,342.27
	DELL EQUIPMENT FINANCE TRUST	817,751.04	812,803.97
	DELL EQUIPMENT FINANCE TRUST	2,705,000.00	2,677,945.13
	DELL EQUIPMENT FINANCE TRUST	4,700,000.00	4,651,932.16
	DELL EQUIPMENT FINANCE TRUST	4,050,000.00	4,034,157.62
	DELL EQUIPMENT FINANCE TRUST	7,900,000.00	7,865,152.31
	DEWOLF PARK CLO LTD	4,206,844.86	4,210,824.54
	DOMINOS PIZZA MASTER ISSUER LL	8,254,750.00	8,093,450.53
	DREYFUS GOVERNMENT CASH MANAGE	82,243.91	82,243.91
	DT AUTO OWNER TRUST	3,400,000.00	3,411,473.64
	DT AUTO OWNER TRUST	6,765,819.27	6,638,695.62
	EXETER AUTOMOBILE RECEIVABLES	8,160,000.00	8,102,755.15
	EXETER AUTOMOBILE RECEIVABLES	5,000,000.00	4,993,313.50
	EXTENDED STAY AMERICA TRUST	2,950,332.07	2,938,390.01
	FANNIE MAE	14,273.49	13,720.72
	FANNIE MAE	37,060.35	36,599.57
	FANNIE MAE	5,412.29	5,344.57
	FANNIE MAE	16,084.88	16,147.84
	FANNIE MAE	4,364.56	4,424.78
	FANNIE MAE	10,590.07	10,404.09
	FANNIE MAE	21,167.29	20,791.80
	FANNIE MAE	38,031.76	37,656.14
	FANNIE MAE	178,204.44	183,573.55
	FANNIE MAE	80,457.85	79,621.44
	FANNIE MAE	34,892.69	33,948.94
	FANNIE MAE	8,789.88	8,719.67
	FANNIE MAE	187,570.20	190,365.70
	FANNIE MAE	461,230.84	468,792.36
	FANNIE MAE	12,789.89	12,775.70
	FANNIE MAE	42,286.37	42,237.92
	FANNIE MAE	18,976.05	18,170.98
	FANNIE MAE	7,996.30	7,798.24
	FANNIE MAE	70,065.41	69,913.46
	FANNIE MAE	148,520.31	149,176.81
	FANNIE MAE	45,875.24	46,097.52
	FANNIE MAE	183,319.25	183,512.70
	FANNIE MAE	7,220.42	7,134.48
	FANNIE MAE	37,226.70	37,371.04
	FANNIE MAE	137,429.23	139,036.09
	FANNIE MAE	48,894.84	48,215.06
	FANNIE MAE	53,453.25	54,225.36
	FANNIE MAE	28,051.58	29,450.24
	FANNIE MAE	27,859.49	28,612.76
	FANNIE MAE	1,791.53	1,802.45
	FANNIE MAE	52,640.69	54,143.64

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	FANNIE MAE	17,785.09	17,871.74
	FANNIE MAE	2,842.81	2,871.09
	FANNIE MAE	20,019.54	19,781.26
	FANNIE MAE	27,766.83	27,475.43
	FANNIEMAE WHOLE LOAN	105,206.60	104,548.56
	FCI FUNDING LLC	489,728.39	482,924.74
	FHLMC MULTIFAMILY STRUCTURED P	44,147,636.35	19,778.14
	FIRSTENERGY PENN ELECTRI	6,000,000.00	5,904,542.82
	FLORIDA GAS TRANSMISSION	2,308,000.00	2,272,266.67
	FNA VI LLC	1,724,167.81	1,582,215.01
	FREDDIE MAC	47,088.18	47,003.94
	FREDDIE MAC	12,627.78	12,493.69
	FREDDIE MAC	72,126.38	73,520.82
	FREDDIE MAC	26,526.15	26,909.12
	FREDDIE MAC	76,264.50	77,501.02
	FREDDIE MAC	84,792.22	86,084.13
	FREDDIE MAC	29,398.81	29,936.42
	FREDDIE MAC	77,487.91	79,701.72
	FREDDIE MAC	59,049.96	59,468.65
	FREDDIE MAC	38,630.36	38,987.34
	FREDDIE MAC	50,655.64	51,640.82
	FREDDIE MAC	4,737.17	4,766.38
	FREDDIE MAC	3,428.85	3,454.20
	FREDDIE MAC	117,492.48	119,222.71
	FREDDIE MAC	245,396.69	251,387.69
	FREDDIE MAC	82,572.60	84,517.03
	FREDDIE MAC	33,345.04	34,293.00
	FREDDIE MAC	258,931.55	245,919.98
	FREDDIE MAC	95,840.75	95,314.40
	GALAXY CLO LTD	6,110,000.00	6,111,796.34
	GENERATE CLO LTD.	1,928,704.58	1,930,166.54
	GLS AUTO RECEIVABLES TRUST	8,546,577.57	8,522,518.95
	GLS AUTO RECEIVABLES TRUST	7,500,000.00	7,437,110.25
	GLS AUTO RECEIVABLES TRUST	5,110,533.53	5,003,404.99
	GLS AUTO SELECT RECEIVABLES TR	5,100,000.00	5,098,181.85
	GOVERNMENT NATIONAL MORTGAGE A	18,083.49	17,762.02
	GOVERNMENT NATIONAL MORTGAGE A	173,685.93	172,629.29
	GOVERNMENT NATIONAL MORTGAGE A	122,585.66	121,884.94
	GOVERNMENT NATIONAL MORTGAGE A	54,345.10	54,226.47
	GOVERNMENT NATIONAL MORTGAGE A	120,111.28	119,083.90
	GOVERNMENT NATIONAL MORTGAGE A	127,492.54	127,352.48
	GOVERNMENT NATIONAL MORTGAGE A	5,395.53	5,300.88
	GREAT AMERICA LEASING RECEIVAB	4,850,000.00	4,887,935.73
	GS MORTGAGE SECURITIES TRUST	956,814.64	939,112.61
	GS MORTGAGE SECURITIES TRUST	2,365,000.00	2,314,003.98
	GS MORTGAGE SECURITIES TRUST	617,476.44	475,457.04
	GSR MORTGAGE LOAN TRUST	1,075,587.53	1,043,874.91

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	HF SINCLAIR CORP	1,000,000.00	1,002,092.30
	HILTON GRAND VACATIONS TRUST	1,444,962.24	1,419,237.72
	HILTON GRAND VACATIONS TRUST	1,057,678.04	1,009,122.79
	HILTON GRAND VACATIONS TRUST	1,322,097.55	1,285,492.50
	HPEFS EQUIPMENT TRUST	3,000,000.00	2,966,248.80
	HUNTINGTON NATIONAL BANK	1,500,000.00	1,497,694.44
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,328,987.45
	IMPERIAL BRANDS FIN PLC	5,000,000.00	4,990,488.00
	JP MORGAN CHASE COMMERCIAL MOR	1,800,000.00	1,766,485.62
	JP MORGAN CHASE COMMERCIAL MOR	629,357.96	577,621.46
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,118,014.82
	JP MORGAN MORTGAGE TRUST	46,675.82	32,368.60
	JP MORGAN MORTGAGE TRUST	1,974,696.54	1,913,695.60
	JPMORGAN CHASE & CO	2,982,000.00	2,862,720.24
	L3HARRIS TECH INC	4,250,000.00	4,268,052.47
	LAD AUTO RECEIVABLES TRUST	254,613.29	253,835.73
	MADISON PARK FUNDING LTD	5,050,000.00	5,052,156.35
	MERRILL LYNCH MORTGAGE INVESTO	10,869.77	10,551.55
	MF1 MULTIFAMILY HOUSING MORTGA	2,549,624.29	2,549,604.91
	MF1 MULTIFAMILY HOUSING MORTGA	5,219,000.00	5,219,427.44
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,937,786.20
	MILL CITY MORTGAGE TRUST	287,811.57	283,541.89
	MLCC MORTGAGE INVESTORS INC	32,282.33	30,343.85
	MONROE CAPITAL MML CLO	834,174.58	834,081.99
	MORGAN STANLEY BAML TRUST	5,214,201.97	5,187,306.07
	MORGAN STANLEY BAML TRUST	2,807,570.00	2,771,442.75
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,627,269.34
	OCP CLO LTD	3,900,000.00	3,900,772.20
	ONEMAIN DIRECT AUTO RECEIVABLE	3,838,165.47	3,783,663.90
	ONEMAIN FINANCIAL ISSUANCE TRU	4,455,000.00	4,420,237.64
	ONEMAIN FINANCIAL ISSUANCE TRU	3,000,000.00	3,007,916.40
	OZLM LTD	6,276,948.99	6,279,585.31
	PALMER SQUARE LOAN FUNDING LTD	4,854,944.90	4,855,906.18
	PEAKS CLO LTD	472,586.64	472,665.56
	PLAINS ALL AMER PIPELINE	2,096,000.00	2,080,346.21
	PRESTIGE AUTO RECEIVABLES TRUS	574,233.58	571,347.31
	PUBLIC STORAGE	5,500,000.00	5,520,872.50
	READYCAP COMMERCIAL MORTGAGE T	169,639.81	163,959.32
	REGATTA XIV FUNDING LTD	5,050,000.00	5,055,050.00
	RESIDENTIAL FUNDING MTG SEC I	187,450.70	151,418.95
	RMF PROPRIETARY ISSUANCE TRUST	6,783,410.65	5,897,596.26
	ROMARK CLO LTD	1,467,143.47	1,467,783.14
	SANTANDER DRIVE AUTO RECEIVABL	5,000,000.00	5,007,771.00
	SBA TOWER TRUST	1,010,000.00	1,003,468.13
	SBA TOWER TRUST	6,050,000.00	5,943,738.41
	SCF EQUIPMENT TRUST LLC	3,825,000.00	3,828,778.72
	SEQUOIA MORTGAGE TRUST	1,276,634.54	1,199,003.03

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	SEQUOIA MORTGAGE TRUST	1,069,867.56	978,321.45
	STARWOOD MORTGAGE RESIDENTIAL	4,707,174.82	4,479,700.60
	SUNTRUST BANK	27,840.52	27,652.41
	SYMPHONY STATIC CLO LTD	5,014,660.74	5,015,252.47
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,463,906.15
	TCI-FLATIRON CLO LTD	523,591.91	524,128.07
	TORONTO-DOMINION BANK	8,000,000.00	8,005,115.28
	TOWD POINT ASSET FUNDING LLC	1,945,891.42	1,866,468.30
	TOWD POINT MORTGAGE TRUST	1,771,073.83	1,810,344.20
	TOWD POINT MORTGAGE TRUST	922,983.10	915,258.93
	TOWD POINT MORTGAGE TRUST	3,549,107.75	3,502,098.04
	TOWD POINT MORTGAGE TRUST	2,284,749.85	2,240,710.61
	TOWD POINT MORTGAGE TRUST	1,666,023.05	1,690,829.47
	TOWD POINT MORTGAGE TRUST	3,860,620.43	3,669,445.59
	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	1,945,000.00	1,945,000.00
	WEA FINANCE LLC/WESTFIEL	5,000,000.00	4,962,736.90
	WESTGATE RESORTS	2,882,280.68	2,767,618.65
	WESTLAKE AUTOMOBILE RECEIVABLE	4,295,000.00	4,130,656.98
	WESTLAKE AUTOMOBILE RECEIVABLE	5,325,000.00	5,176,909.09
	WRKCO INC	6,700,000.00	6,658,662.07
<b>TOTAL TS Ultra Short Duration FI</b>		<b>592,693,732.88</b>	<b>474,585,603.68</b>