

TS Ultra Short Duration FI

Effective Date : 09/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	ACC AUTO TRUST	2,674,783.80	2,631,365.37
	AEGIS ASSET BACKED SECURITIES	26,874.02	26,846.87
	AGL CLO LTD.	7,000,000.00	6,887,993.00
	AIR LEASE CORP	5,000,000.00	4,971,249.00
	AMERICAN CREDIT ACCEPTANCE REC	3,123,021.40	3,122,289.36
	AMERICAN CREDIT ACCEPTANCE REC	9,500,000.00	9,505,955.55
	AMERICAN CREDIT ACCEPTANCE REC	659,217.66	658,763.33
	AMERICAN ELECTRIC POWER	4,000,000.00	3,829,070.64
	AMERICAN HONDA FINANCE	3,500,000.00	3,401,693.72
	AMERICAN TOWER TRUST I	2,000,000.00	1,986,346.20
	ANCHORAGE CAPITAL CLO LTD	8,250,000.00	8,089,323.00
	AREIT CRE TRUST	216,714.36	214,655.25
	AREIT CRE TRUST	10,793,000.00	10,671,638.11
	ARES CLO LTD	5,544,619.22	5,445,220.83
	ASSET BACKED SECURITIES CORP H	4,242,158.03	4,081,328.91
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,594,856.64
	AVID AUTOMOBILE RECEIVABLES TR	1,507,927.63	1,497,732.38
	BARINGS CLO LTD	3,750,000.00	3,637,961.25
	BDS LTD	6,048,000.00	5,926,877.31
	BEAR STEARNS ADJUSTABLE RATE M	619,207.78	620,523.60
	BEAR STEARNS ASSET BACKED SECU	112,712.73	94,899.72
	BEAR STEARNS ASSET BACKED SECU	349,711.97	349,055.77
	BHMS MORTGAGE TRUST	8,145,000.00	7,864,249.18
	BLACK DIAMOND CLO LTD	6,258,969.13	6,151,640.33
	BPR TRUST	977,000.00	948,101.61
	BPR TRUST	8,900,000.00	8,631,165.71
	BSPRT ISSUER LTD.	126,482.43	126,052.72
	BX COMMERCIAL MORTGAGE TRUST 2	5,669,471.90	5,583,928.64
	BX TRUST	1,526,628.47	1,500,755.63
	BX TRUST	7,200,000.00	6,942,187.44
	BXMT LTD	6,494,000.00	6,396,550.39
	BXMT LTD	8,495,000.00	8,318,157.89
	CALIFORNIA ST ENTERPRISE DEV A	815,000.00	815,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,605,267.26
	CANADIAN NATL RESOURCES	2,225,000.00	2,213,970.01
	CARNOW AUTO RECEIVABLES TRUST	276,368.68	276,215.57
	CARNOW AUTO RECEIVABLES TRUST	1,975,000.00	1,930,751.31
	CASCADE FUNDING MORTGAGE TRUST	11,227,313.11	10,662,258.16
	CASCADE FUNDING MORTGAGE TRUST	3,669,358.64	3,558,839.76
	CASCADE FUNDING MORTGAGE TRUST	4,841,131.03	4,618,159.19
	CASCADE FUNDING MORTGAGE TRUST	5,288,698.12	4,971,100.69
	CENTERPOINT ENERGY RES	4,596,000.00	4,585,315.40
	CIFC FUNDING LTD	2,927,043.53	2,888,429.97
	CIM TRUST	1,581,039.97	1,558,759.16
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	16,828.00
	CITIGROUP COMMERCIAL MORTGAGE	308,242.12	307,762.71

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	CITIGROUP COMMERCIAL MORTGAGE	1,026,728.72	964,100.22
	CNH INDUSTRIAL NV	1,450,000.00	1,441,314.50
	COCA-COLA EUROPACIFIC	2,500,000.00	2,435,450.00
	COMERICA INC	4,367,000.00	4,329,374.28
	COMM MORTGAGE TRUST	34,090,911.34	426,419.35
	COMM MORTGAGE TRUST	7,500,000.00	7,377,939.00
	COMM MORTGAGE TRUST	2,808,985.00	2,796,495.13
	COMMUNITY PROGRAM LOAN TRUST	6,671.54	6,437.54
	CONN FUNDING II L.P	1,512,641.07	1,505,764.45
	CPS AUTO TRUST	4,337,312.99	4,338,150.09
	CPS AUTO TRUST	331,960.10	332,033.43
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	6,027,603.17
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,522,529.90
	CREDIT SUISSE MORTGAGE TRUST	10,781,654.76	10,438,882.24
	CROSSROADS ASSET TRUST	1,403,918.87	1,389,276.56
	DBGS MORTGAGE TRUST	10,020,321.66	9,768,357.67
	DEWOLF PARK CLO LTD	10,750,000.00	10,475,047.25
	DIGNITY HEALTH	7,225,000.00	7,217,076.56
	DOMINION ENERGY INC	7,225,000.00	7,191,315.68
	DREYFUS GOVERNMENT CASH MANAGE	522,720.50	522,720.50
	DT AUTO OWNER TRUST	2,422,483.25	2,423,288.73
	DT AUTO OWNER TRUST	5,620,000.00	5,620,307.98
	DT AUTO OWNER TRUST	5,854,655.18	5,824,774.19
	DT AUTO OWNER TRUST	172,334.55	172,072.76
	EDISON INTERNATIONAL	6,595,000.00	6,583,454.99
	ELARA HGV TIMESHARE ISSUER	1,668,743.49	1,640,617.65
	ELEVANCE HEALTH INC	2,625,000.00	2,578,838.90
	ENRGY TRANS LP/REG FIN	5,000,000.00	4,956,938.15
	EXETER AUTOMOBILE RECEIVABLES	7,200,000.00	7,062,020.64
	EXETER AUTOMOBILE RECEIVABLES	6,450,000.00	6,446,212.56
	EXETER AUTOMOBILE RECEIVABLES	1,025,768.56	1,024,292.99
	EXETER AUTOMOBILE RECEIVABLES	1,096,332.05	1,095,982.43
	EXETER AUTOMOBILE RECEIVABLES	899,966.71	898,981.52
	FANNIE MAE	39,990.31	38,095.18
	FANNIE MAE	51,229.28	50,931.02
	FANNIE MAE	16,324.14	16,258.11
	FANNIE MAE	33,711.99	34,257.11
	FANNIE MAE	8,771.60	9,118.41
	FANNIE MAE	158.87	159.24
	FANNIE MAE	30,273.12	29,403.90
	FANNIE MAE	46,820.79	45,472.12
	FANNIE MAE	46,921.66	47,347.87
	FANNIE MAE	991.64	994.83
	FANNIE MAE	243,523.63	247,955.42
	FANNIE MAE	96,281.83	97,161.74
	FANNIE MAE	41,823.99	40,987.97
	FANNIE MAE	10,746.44	10,781.25

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	FANNIE MAE	220,678.12	222,027.72
	FANNIE MAE	633,562.68	645,033.80
	FANNIE MAE	18,936.12	18,931.33
	FANNIE MAE	70,120.93	68,435.07
	FANNIE MAE	27,168.75	26,445.88
	FANNIE MAE	16,948.40	16,757.29
	FANNIE MAE	95,451.05	95,039.33
	FANNIE MAE	3,894.13	3,887.09
	FANNIE MAE	236,554.02	231,115.79
	FANNIE MAE	59.00	58.34
	FANNIE MAE	61,237.89	62,205.93
	FANNIE MAE	209,014.63	209,226.47
	FANNIE MAE	9,620.72	9,707.64
	FANNIE MAE	69,151.81	69,213.04
	FANNIE MAE	205,477.65	209,409.68
	FANNIE MAE	67,027.44	66,341.34
	FANNIE MAE	79,059.78	80,590.30
	FANNIE MAE	34,692.41	37,424.89
	FANNIE MAE	38,088.34	40,005.72
	FANNIE MAE	2,333.23	2,412.33
	FANNIE MAE	81,073.44	82,613.69
	FANNIE MAE	22,551.18	23,315.84
	FANNIE MAE	84,984.38	85,104.89
	FANNIE MAE	3,807.53	3,936.67
	FANNIE MAE	27,410.96	27,645.02
	FANNIE MAE	32,203.24	32,390.91
	FANNIEMAE WHOLE LOAN	133,501.30	135,395.11
	FCI FUNDING LLC	3,445,792.82	3,341,876.67
	FHLMC MULTIFAMILY STRUCTURED P	134,211,403.21	1,607,624.45
	FHLMC MULTIFAMILY STRUCTURED P	60,365,538.91	620,358.53
	FLAGSHIP CREDIT AUTO TRUST	4,265,775.40	4,263,137.44
	FNA VI LLC	2,760,976.68	2,524,264.62
	FNB CORP	4,000,000.00	3,944,176.12
	FREDDIE MAC	33.48	33.57
	FREDDIE MAC	68,839.92	67,762.36
	FREDDIE MAC	16,716.73	16,887.41
	FREDDIE MAC	96,457.33	98,870.74
	FREDDIE MAC	31,738.91	32,500.56
	FREDDIE MAC	84,852.96	83,661.94
	FREDDIE MAC	103,952.74	106,189.80
	FREDDIE MAC	36,969.66	37,456.03
	FREDDIE MAC	98,331.38	100,671.44
	FREDDIE MAC	64,766.33	64,697.38
	FREDDIE MAC	44,229.00	44,611.99
	FREDDIE MAC	82,050.64	83,430.80
	FREDDIE MAC	5,783.10	5,971.14
	FREDDIE MAC	4,642.65	4,788.44

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	FREDDIE MAC	181,683.56	184,565.52
	FREDDIE MAC	376,455.87	383,387.86
	FREDDIE MAC	139,924.62	141,812.88
	FREDDIE MAC	52,567.42	53,992.08
	FREDDIE MAC	629,268.43	589,507.16
	FREDDIE MAC	136,524.70	135,386.33
	FREMF MORTGAGE TRUST	332,250.92	331,139.18
	GLS AUTO RECEIVABLES TRUST	588,961.45	588,364.60
	GLS AUTO RECEIVABLES TRUST	2,600,000.00	2,546,869.26
	GOVERNMENT NATIONAL MORTGAGE A	27,542.09	27,129.91
	GOVERNMENT NATIONAL MORTGAGE A	221,870.80	218,434.77
	GOVERNMENT NATIONAL MORTGAGE A	223.91	224.00
	GOVERNMENT NATIONAL MORTGAGE A	3,533.49	3,536.52
	GOVERNMENT NATIONAL MORTGAGE A	164,715.33	163,450.08
	GOVERNMENT NATIONAL MORTGAGE A	70,229.85	69,734.96
	GOVERNMENT NATIONAL MORTGAGE A	150,490.66	147,882.39
	GOVERNMENT NATIONAL MORTGAGE A	160,740.44	160,516.95
	GOVERNMENT NATIONAL MORTGAGE A	38,310.31	38,255.50
	GOVERNMENT NATIONAL MORTGAGE A	13,183.14	12,967.35
	GS MORTGAGE SECURITIES TRUST	118,906,000.00	509,845.15
	GS MORTGAGE SECURITIES TRUST	705,000.00	666,217.67
	GS MORTGAGE SECURITIES TRUST	4,279,000.00	4,234,090.61
	GSR MORTGAGE LOAN TRUST	1,244,039.02	1,243,527.22
	HONO MORTGAGE TRUST	94,257,000.00	14,063.14
	HUNTINGTON INGALLS INDUS	8,380,000.00	8,080,291.98
	HYUNDAI CAPITAL AMERICA	2,500,000.00	2,478,000.00
	HYUNDAI CAPITAL AMERICA	5,000,000.00	4,704,680.00
	INT DEVELOPMENT FIN CORP	5,575,800.00	5,575,800.00
	INT DEVELOPMENT FIN CORP	9,090,909.12	9,090,909.12
	INT DEVELOPMENT FIN CORP	1,650,000.00	1,650,000.00
	INT DEVELOPMENT FIN CORP	4,282,800.00	4,282,800.00
	JP MORGAN CHASE COMMERCIAL MOR	3,000,000.00	2,990,085.60
	JP MORGAN CHASE COMMERCIAL MOR	2,361,000.00	2,321,156.71
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,272,340.55
	JP MORGAN CHASE COMMERCIAL MOR	2,750,000.00	2,665,718.00
	JP MORGAN MORTGAGE TRUST	55,798.96	42,099.17
	JP MORGAN MORTGAGE TRUST	2,857,097.96	2,612,956.65
	JPMBB COMMERCIAL MORTGAGE SECU	412,833.28	397,802.52
	LAD AUTO RECEIVABLES TRUST	5,025,161.32	4,844,871.60
	MADISON PARK FUNDING LTD	3,358,775.91	3,297,568.94
	MAGNETITE CLO LTD	2,506,926.30	2,471,977.24
	MERRILL LYNCH MORTGAGE INVESTO	15,774.82	14,904.72
	METROPOLITAN EDISON	6,000,000.00	5,693,313.60
	MF1 MULTIFAMILY HOUSING MORTGA	5,195,600.73	5,170,660.29
	MF1 MULTIFAMILY HOUSING MORTGA	4,000,000.00	3,964,625.60
	MF1 MULTIFAMILY HOUSING MORTGA	10,219,000.00	10,024,306.59
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,863,779.84

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	MILL CITY MORTGAGE TRUST	823,079.73	809,731.35
	MITSUBISHI UFJ FIN GRP	3,800,000.00	3,625,115.64
	MLCC MORTGAGE INVESTORS INC	36,615.40	35,029.61
	MONROE CAPITAL MML CLO	5,353,267.12	5,267,432.83
	MORGAN STANLEY BAML TRUST	138,051.93	137,762.84
	MORGAN STANLEY BAML TRUST	468,380.13	468,472.73
	MORGAN STANLEY CAPITAL I TRUST	1,411,000.00	1,402,197.48
	MORGAN STANLEY CAPITAL I TRUST	9,140,000.00	9,077,283.15
	MORGAN STANLEY CAPITAL I TRUST	7,191,263.25	7,103,302.59
	NESTLE HOLDINGS INC	5,500,000.00	5,202,855.13
	NEUBERGER BERMAN CLO LTD	6,250,000.00	6,125,362.50
	NEXTERA ENERGY CAPITAL	10,000,000.00	9,970,992.50
	NUTRIEN LTD	5,000,000.00	4,908,378.30
	PACIFIC GAS & ELECTRIC	1,500,000.00	1,496,721.60
	PALMER SQUARE LOAN FUNDING LTD	1,705,011.29	1,684,682.44
	PALMER SQUARE LOAN FUNDING LTD	9,139,777.33	8,934,205.46
	PEAKS CLO LTD	2,927,097.89	2,850,700.64
	PRESTIGE AUTO RECEIVABLES TRUS	9,020,000.00	8,933,611.85
	PRESTIGE AUTO RECEIVABLES TRUS	1,640,000.00	1,601,350.28
	PRESTIGE AUTO RECEIVABLES TRUS	1,937,127.29	1,933,346.79
	PROGRESS RESIDENTIAL TRUST	9,700,000.00	9,197,630.21
	READYCAP COMMERCIAL MORTGAGE T	478,270.09	457,108.12
	RESIDENTIAL ASSET MORTGAGE PRO	294,955.04	294,708.99
	RESIDENTIAL ASSET MORTGAGE PRO	756,337.60	753,452.85
	RESIDENTIAL FUNDING MTG SEC I	242,595.27	197,657.99
	RMF PROPRIETARY ISSUANCE TRUST	8,524,037.66	8,254,736.03
	SEQUOIA MORTGAGE TRUST	1,906,934.00	1,787,777.13
	SEQUOIA MORTGAGE TRUST	222,813.36	220,354.44
	SEQUOIA MORTGAGE TRUST	1,409,374.59	1,340,766.66
	SIERRA RECEIVABLES FUNDING CO	2,381,647.13	2,341,128.41
	SIERRA RECEIVABLES FUNDING CO	351,749.64	340,519.89
	SK HYNIX INC	5,000,000.00	4,725,100.00
	SMALL BUSINESS ADMINISTRATION	2,396.30	2,391.13
	SOUTHERN CALIF GAS CO	3,000,000.00	2,989,534.47
	STARWOOD MORTGAGE RESIDENTIAL	7,660,690.51	7,364,940.36
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,686,771.44
	SUNTRUST BANK	48,549.54	47,977.82
	SYMPHONY CLO LTD	670,246.15	668,344.66
	SYMPHONY STATIC CLO LTD	8,036,070.29	7,834,220.28
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,452,956.15
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.12	3,347,400.40
	TICP CLO LTD	6,406,624.84	6,340,745.52
	TOWD POINT ASSET FUNDING LLC	4,590,673.11	4,312,864.85
	TOWD POINT MORTGAGE TRUST	5,063,209.73	5,007,379.74
	TOWD POINT MORTGAGE TRUST	3,792,768.85	3,755,814.39
	TOWD POINT MORTGAGE TRUST	2,306,245.07	2,271,448.68
	TOWD POINT MORTGAGE TRUST	8,033,658.56	7,793,643.37

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	TOWD POINT MORTGAGE TRUST	2,494,258.82	2,460,101.44
	TOWD POINT MORTGAGE TRUST	1,344,679.65	1,318,159.88
	TOWD POINT MORTGAGE TRUST	6,729,438.56	6,257,486.21
	TOYOTA MOTOR CORP	5,000,000.00	4,717,376.80
	TRICON AMERICAN HOMES	4,728,930.44	4,617,033.07
	TRICON AMERICAN HOMES	3,800,000.00	3,691,422.60
	TRITON CONTAINER	4,500,000.00	4,293,858.56
	TXBL MUNI FUNDING TRUST VARIOU	2,645,000.00	2,645,000.00
	TXBL MUNI FUNDING TRUST VARIOU	4,300,000.00	4,300,000.00
	TXBL MUNI FUNDING TRUST VARIOU	840,000.00	840,000.00
	TXBL MUNI FUNDING TRUST VARIOU	4,549,000.00	4,549,000.00
	UBS GROUP AG	4,000,000.00	3,859,673.28
	UNITED AUTO CREDIT SECURITIZAT	6,000,000.00	5,853,225.60
	WESTLAKE AUTOMOBILE RECEIVABLE	6,464,811.16	6,452,141.42
	WESTLAKE AUTOMOBILE RECEIVABLE	8,200,000.00	8,204,429.64
	WF-RBS COMMERCIAL MORTGAGE TRU	10,450,000.00	10,132,015.91
	TOTAL TS Ultra Short Duration FI	1,175,599,309.19	666,296,114.17