

# TS Ultra Short Duration FI

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Ultra Short Duration FI</b>			
	ACC AUTO TRUST	1,699,047.11	1,677,149.62
	AGL CLO LTD.	6,840,909.09	6,737,542.95
	AIR LEASE CORP	5,000,000.00	4,994,114.40
	AMERICAN CREDIT ACCEPTANCE REC	482,763.11	482,562.81
	AMERICAN ELECTRIC POWER CO INC	4,000,000.00	3,857,994.52
	AMERICAN HONDA FINANCE	3,500,000.00	3,428,677.84
	AMERICAN TOWER TRUST I	2,000,000.00	1,988,802.40
	ANCHORAGE CAPITAL CLO LTD	8,250,000.00	8,158,078.50
	AREIT CRE TRUST	91,695.74	90,056.87
	AREIT CRE TRUST	10,793,000.00	10,566,369.67
	ARES CLO LTD	5,251,305.13	5,185,417.00
	ASSET BACKED SECURITIES CORP H	4,077,737.15	3,863,775.84
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,642,821.12
	AVID AUTOMOBILE RECEIVABLES TR	544,071.27	542,399.56
	BARINGS CLO LTD	3,750,000.00	3,685,676.25
	BDS LTD	6,048,000.00	5,862,483.65
	BEAR STEARNS ADJUSTABLE RATE M	601,239.29	592,246.31
	BEAR STEARNS ASSET BACKED SECU	111,164.15	92,710.45
	BEAR STEARNS ASSET BACKED SECU	253,266.39	252,910.80
	BFLD TRUST	7,700,000.00	7,609,947.73
	BHMS MORTGAGE TRUST	8,145,000.00	7,819,762.01
	BLACK DIAMOND CLO LTD	5,558,776.25	5,477,306.83
	BPR TRUST	2,295,000.00	2,232,163.36
	BPR TRUST	8,900,000.00	8,640,273.97
	BX COMMERCIAL MORTGAGE TRUST 2	5,648,708.05	5,579,064.00
	BX TRUST	86,685.62	85,064.01
	BX TRUST	7,200,000.00	6,891,520.32
	BXMT LTD	4,992,474.20	4,910,496.78
	BXMT LTD	8,495,000.00	8,291,176.07
	CALIFORNIA ST ENTERPRISE DEV A	670,000.00	670,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,622,643.11
	CARNOW AUTO RECEIVABLES TRUST	1,612,797.98	1,584,084.37
	CASCADE FUNDING MORTGAGE TRUST	10,505,613.70	9,938,954.55
	CASCADE FUNDING MORTGAGE TRUST	3,208,864.22	3,111,011.19
	CASCADE FUNDING MORTGAGE TRUST	4,414,319.27	4,214,351.49
	CASCADE FUNDING MORTGAGE TRUST	5,007,621.85	4,697,447.75
	CENTERPOINT ENERGY RES	4,596,000.00	4,593,658.52
	CIFC FUNDING LTD	2,705,479.16	2,685,913.13
	CIM TRUST	1,421,796.55	1,393,625.22
	CITIGROUP COMMERCIAL MORTGAGE	1,026,728.72	966,360.46
	CNH INDUSTRIAL NV	1,450,000.00	1,440,787.83
	COCA-COLA EUROPACIFIC PARTNERS PLC	2,500,000.00	2,459,243.45
	COMERICA INC	4,367,000.00	4,334,785.99
	COMM MORTGAGE TRUST	33,903,085.83	338,176.50
	COMM MORTGAGE TRUST	7,500,000.00	7,365,167.25
	COMMUNITY PROGRAM LOAN TRUST	5,110.70	4,947.02

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	CONN FUNDING II L.P	6,667.20	6,649.79
	CPS AUTO TRUST	2,402,142.67	2,400,523.39
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,832,747.68
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,522,048.04
	CREDIT SUISSE MORTGAGE TRUST	10,208,198.00	9,796,387.04
	CROSSROADS ASSET TRUST	755,180.26	749,623.95
	DBGS MORTGAGE TRUST	10,020,321.66	9,720,951.52
	DEWOLF PARK CLO LTD	10,750,000.00	10,606,616.50
	DOMINION ENERGY INC	7,225,000.00	7,210,714.44
	DREYFUS GOVERNMENT CASH MANAGE	46,205.81	46,205.81
	DT AUTO OWNER TRUST	5,620,000.00	5,597,681.29
	DT AUTO OWNER TRUST	3,401,180.28	3,387,592.22
	ELARA HGV TIMESHARE ISSUER	1,480,932.85	1,467,783.05
	ELEVANCE HEALTH INC	2,625,000.00	2,603,198.64
	ENRGY TRANS LP/REG FIN	5,000,000.00	4,962,979.95
	EXETER AUTOMOBILE RECEIVABLES	6,650,019.53	6,544,545.57
	EXETER AUTOMOBILE RECEIVABLES	6,450,000.00	6,431,492.37
	EXETER AUTOMOBILE RECEIVABLES	492,765.18	492,526.83
	EXETER AUTOMOBILE RECEIVABLES	753,215.36	752,191.21
	FANNIE MAE	33,787.27	31,923.25
	FANNIE MAE	48,773.81	49,258.39
	FANNIE MAE	13,953.47	14,001.03
	FANNIE MAE	30,588.26	31,066.02
	FANNIE MAE	8,213.06	8,476.68
	FANNIE MAE	73.07	72.94
	FANNIE MAE	27,331.09	26,691.82
	FANNIE MAE	43,176.45	42,166.55
	FANNIE MAE	43,761.07	44,351.42
	FANNIE MAE	539.80	543.13
	FANNIE MAE	229,447.87	232,506.19
	FANNIE MAE	95,232.64	96,517.60
	FANNIE MAE	40,872.96	40,560.01
	FANNIE MAE	10,489.18	10,471.46
	FANNIE MAE	206,909.76	206,713.24
	FANNIE MAE	597,895.62	603,056.65
	FANNIE MAE	18,110.67	18,070.13
	FANNIE MAE	67,606.10	65,764.40
	FANNIE MAE	25,914.85	25,107.39
	FANNIE MAE	15,688.80	15,380.96
	FANNIE MAE	91,563.13	90,617.58
	FANNIE MAE	232,519.68	226,056.19
	FANNIE MAE	35.50	35.05
	FANNIE MAE	58,961.92	59,970.21
	FANNIE MAE	204,940.38	202,820.21
	FANNIE MAE	9,232.58	9,436.38
	FANNIE MAE	50,512.98	50,086.92
	FANNIE MAE	198,639.47	199,927.74

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	FANNIE MAE	54,076.72	52,985.26
	FANNIE MAE	68,903.46	69,324.77
	FANNIE MAE	34,140.59	36,383.03
	FANNIE MAE	35,809.00	37,403.95
	FANNIE MAE	2,221.80	2,305.58
	FANNIE MAE	77,123.52	78,230.69
	FANNIE MAE	21,465.34	22,275.03
	FANNIE MAE	46,596.43	46,443.30
	FANNIE MAE	3,695.18	3,834.61
	FANNIE MAE	25,880.32	26,451.28
	FANNIE MAE	30,012.55	30,336.07
	FANNIEMAE WHOLE LOAN	131,785.50	133,666.99
	FCI FUNDING LLC	2,658,672.64	2,596,529.89
	FHLMC MULTIFAMILY STRUCTURED P	133,199,448.75	1,276,530.24
	FHLMC MULTIFAMILY STRUCTURED P	60,002,047.05	515,123.57
	FLAGSHIP CREDIT AUTO TRUST	1,187,381.57	1,186,738.13
	FNA VI LLC	2,592,807.37	2,359,359.81
	FNB CORP/PA	4,000,000.00	3,979,873.84
	FREDDIE MAC	5.08	5.07
	FREDDIE MAC	66,096.38	64,709.53
	FREDDIE MAC	16,018.94	16,390.75
	FREDDIE MAC	95,146.48	97,023.62
	FREDDIE MAC	30,998.82	31,434.53
	FREDDIE MAC	83,655.42	82,157.71
	FREDDIE MAC	101,879.86	101,973.90
	FREDDIE MAC	35,295.46	35,550.88
	FREDDIE MAC	96,832.20	98,453.09
	FREDDIE MAC	63,933.03	63,713.88
	FREDDIE MAC	43,508.80	43,297.88
	FREDDIE MAC	72,232.44	72,958.49
	FREDDIE MAC	5,724.68	5,941.44
	FREDDIE MAC	4,379.55	4,535.16
	FREDDIE MAC	172,600.20	174,262.16
	FREDDIE MAC	358,571.29	363,061.56
	FREDDIE MAC	136,431.34	137,537.91
	FREDDIE MAC	49,456.86	50,419.21
	FREDDIE MAC	570,178.06	531,307.71
	FREDDIE MAC	128,114.55	126,279.80
	GLS AUTO RECEIVABLES TRUST	2,260,049.70	2,221,845.37
	GOVERNMENT NATIONAL MORTGAGE A	27,269.28	26,548.72
	GOVERNMENT NATIONAL MORTGAGE A	206,570.51	200,996.13
	GOVERNMENT NATIONAL MORTGAGE A	2,753.27	2,751.78
	GOVERNMENT NATIONAL MORTGAGE A	152,252.13	149,281.94
	GOVERNMENT NATIONAL MORTGAGE A	64,808.50	63,563.04
	GOVERNMENT NATIONAL MORTGAGE A	147,298.74	142,961.39
	GOVERNMENT NATIONAL MORTGAGE A	154,363.72	152,519.29
	GOVERNMENT NATIONAL MORTGAGE A	36,074.59	35,988.57

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	GOVERNMENT NATIONAL MORTGAGE A	12,034.25	11,736.21
	GS MORTGAGE SECURITIES TRUST	33,542,536.42	433,570.83
	GS MORTGAGE SECURITIES TRUST	705,000.00	655,650.00
	GS MORTGAGE SECURITIES TRUST	4,279,000.00	4,056,014.46
	GSR MORTGAGE LOAN TRUST	1,175,148.57	1,144,759.82
	HUNTINGTON INGALLS INDUSTRIES INC	8,380,000.00	8,136,460.94
	HYUNDAI CAPITAL AMERICA	2,500,000.00	2,494,365.93
	HYUNDAI CAPITAL AMERICA	5,000,000.00	4,757,864.55
	INT DEVELOPMENT FIN CORP	5,510,400.00	5,510,400.00
	INT DEVELOPMENT FIN CORP	8,636,363.79	8,636,363.79
	INT DEVELOPMENT FIN CORP	1,540,000.00	1,540,000.00
	INT DEVELOPMENT FIN CORP	4,171,000.00	4,171,000.00
	JP MORGAN CHASE COMMERCIAL MOR	2,361,000.00	2,324,909.28
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,154,950.68
	JP MORGAN CHASE COMMERCIAL MOR	2,750,000.00	2,637,241.75
	JP MORGAN MORTGAGE TRUST	54,882.88	40,053.20
	JP MORGAN MORTGAGE TRUST	2,716,875.28	2,464,826.14
	JPMBB COMMERCIAL MORTGAGE SECU	482,185.52	463,089.77
	LAD AUTO RECEIVABLES TRUST	4,065,673.17	3,951,038.67
	MADISON PARK FUNDING LTD	3,337,175.73	3,294,780.25
	MAGNETITE CLO LTD	2,368,782.90	2,351,206.53
	MERRILL LYNCH MORTGAGE INVESTO	15,448.14	14,245.54
	METROPOLITAN EDISON	6,000,000.00	5,744,569.50
	METROPOLITAN LIFE INS CO	1,500,000.00	1,532,420.09
	MF1 MULTIFAMILY HOUSING MORTGA	5,195,600.73	5,092,256.59
	MF1 MULTIFAMILY HOUSING MORTGA	4,000,000.00	3,880,444.40
	MF1 MULTIFAMILY HOUSING MORTGA	10,219,000.00	9,709,832.19
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,886,159.08
	MILL CITY MORTGAGE TRUST	729,116.13	714,540.15
	MITSUBISHI UFJ FINANCIAL GROUP INC	3,800,000.00	3,668,162.65
	MLCC MORTGAGE INVESTORS INC	35,956.32	33,556.20
	MONROE CAPITAL MML CLO	4,562,478.40	4,489,834.62
	MORGAN STANLEY BAML TRUST	167,883.42	167,733.87
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	5,368,641.91
	MYLAN INC	5,000,000.00	4,996,159.30
	NATIONAL FUEL GAS CO	3,000,000.00	2,991,930.27
	NESTLE HOLDINGS INC	5,500,000.00	5,250,008.17
	NEUBERGER BERMAN CLO LTD	6,250,000.00	6,173,400.00
	NUTRIEN LTD	5,000,000.00	4,942,811.80
	PALMER SQUARE LOAN FUNDING LTD	1,492,087.07	1,481,657.38
	PALMER SQUARE LOAN FUNDING LTD	8,852,859.98	8,739,136.14
	PEAKS CLO LTD	2,733,660.38	2,673,309.36
	PRESTIGE AUTO RECEIVABLES TRUS	9,020,000.00	8,925,966.50
	PRESTIGE AUTO RECEIVABLES TRUS	1,640,000.00	1,601,545.12
	PRESTIGE AUTO RECEIVABLES TRUS	1,486,662.44	1,484,210.93
	PROGRESS RESIDENTIAL TRUST	9,700,000.00	9,197,325.63
	READYCAP COMMERCIAL MORTGAGE T	396,712.63	376,003.32

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Category	Issuer Name	Shares/Par	Market Value Base
	RESIDENTIAL ASSET MORTGAGE PRO	75,205.56	75,097.40
	RESIDENTIAL ASSET MORTGAGE PRO	549,826.25	547,500.27
	RESIDENTIAL FUNDING MTG SEC I	240,564.53	187,530.80
	RMF PROPRIETARY ISSUANCE TRUST	8,066,076.81	7,410,815.35
	SEQUOIA MORTGAGE TRUST	1,721,014.48	1,608,014.56
	SEQUOIA MORTGAGE TRUST	119,493.22	118,265.83
	SEQUOIA MORTGAGE TRUST	1,353,852.66	1,259,900.29
	SIERRA RECEIVABLES FUNDING CO	2,121,064.94	2,042,301.74
	SIERRA RECEIVABLES FUNDING CO	311,268.14	294,682.03
	SK HYNIX INC	5,000,000.00	4,750,193.20
	SMALL BUSINESS ADMINISTRATION	1,142.50	1,136.96
	SOUTHERN CALIF GAS CO	3,000,000.00	2,991,456.30
	STARWOOD MORTGAGE RESIDENTIAL	7,146,099.98	6,541,877.93
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,715,914.35
	SUNTRUST BANK	46,071.79	45,475.81
	SYMPHONY CLO LTD	340,199.53	340,047.46
	SYMPHONY STATIC CLO LTD	7,776,555.47	7,662,123.46
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,468,293.30
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.12	3,346,266.33
	TICP CLO LTD	5,566,331.20	5,547,366.71
	TOWD POINT ASSET FUNDING LLC	4,157,968.09	3,887,991.64
	TOWD POINT MORTGAGE TRUST	4,492,542.65	4,445,916.35
	TOWD POINT MORTGAGE TRUST	3,194,772.73	3,157,133.83
	TOWD POINT MORTGAGE TRUST	1,855,866.66	1,824,655.25
	TOWD POINT MORTGAGE TRUST	7,504,291.00	7,184,033.37
	TOWD POINT MORTGAGE TRUST	2,317,351.15	2,298,693.92
	TOWD POINT MORTGAGE TRUST	1,069,928.84	1,048,464.25
	TOWD POINT MORTGAGE TRUST	6,294,765.73	5,760,573.03
	TOYOTA MOTOR CORP	5,000,000.00	4,744,356.00
	TRICON AMERICAN HOMES	4,582,685.75	4,443,439.01
	TRICON AMERICAN HOMES	3,800,000.00	3,684,606.16
	TRITON CONTAINER	4,500,000.00	4,342,679.55
	TXBL MUNI FUNDING TRUST VARIOU	2,645,000.00	2,645,000.00
	TXBL MUNI FUNDING TRUST VARIOU	4,200,000.00	4,200,000.00
	TXBL MUNI FUNDING TRUST VARIOU	840,000.00	840,000.00
	TXBL MUNI FUNDING TRUST VARIOU	2,749,000.00	2,749,000.00
	UBS GROUP AG	4,000,000.00	3,889,994.40
	UNITED AUTO CREDIT SECURITIZAT	6,000,000.00	5,909,423.40
	WARNERMEDIA HOLDINGS INC	5,000,000.00	4,984,474.90
	WESTERN UNION CO/THE	11,100,000.00	11,094,395.72
	WESTLAKE AUTOMOBILE RECEIVABLE	3,500,109.32	3,492,754.54
	WF-RBS COMMERCIAL MORTGAGE TRU	10,450,000.00	10,244,814.25
<b>TOTAL TS Ultra Short Duration FI</b>		<b>861,395,496.11</b>	<b>587,937,902.01</b>