

TS Ultra Short Duration FI

Effective Date : 03/31/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	1166 AVENUE OF THE AMERICAS CO	6,775,933.07	6,831,055.29
	AERCAP IRELAND CAP LTD/A	4,180,000.00	4,173,640.30
	ALINEA CLO LTD	3,003,000.00	2,998,216.22
	AMERICAN CREDIT ACCEPTANCE REC	7,730,000.00	7,703,698.68
	AMERICAN CREDIT ACCEPTANCE REC	4,103,769.15	4,119,824.33
	AMERICAN CREDIT ACCEPTANCE REC	2,000,000.00	2,018,354.80
	AMERICAN CREDIT ACCEPTANCE REC	1,406,025.21	1,408,577.29
	AMERICAN CREDIT ACCEPTANCE REC	1,088,276.38	1,090,234.62
	AMERICAN CREDIT ACCEPTANCE REC	6,555,000.00	6,643,824.18
	AMERICREDIT AUTOMOBILE RECEIVA	1,862,431.04	1,868,143.12
	AMERICREDIT AUTOMOBILE RECEIVA	4,235,422.98	4,174,878.46
	AMERICREDIT AUTOMOBILE RECEIVA	4,000,000.00	3,972,970.00
	ARES CAPITAL CORP	5,739,000.00	5,690,002.83
	ASSET BACKED SECURITIES CORP H	2,192,417.52	2,150,348.54
	AUF FUNDING LLC	1,598,957.09	1,600,114.73
	AVIS BUDGET RENTAL CAR FUNDING	5,230,000.00	5,134,486.60
	BAIN CAPITAL CREDIT CLO LIMIT	3,990,736.21	3,987,451.83
	BANK OF NOVA SCOTIA	3,956,000.00	3,949,179.30
	BEAR STEARNS ADJUSTABLE RATE M	405,338.22	407,846.05
	BEAR STEARNS ASSET BACKED SECU	93,123.50	77,530.68
	BHMS MORTGAGE TRUST	8,145,000.00	8,138,386.26
	BRIDGECREST LENDING AUTO SECUR	9,845,000.00	9,936,163.72
	BX TRUST	4,395,000.00	4,384,012.50
	BX TRUST	4,958,490.57	4,830,406.31
	BXMT LTD	1,181,081.15	1,173,820.22
	BXMT LTD	8,495,000.00	8,453,907.99
	CALIFORNIA ST ENTERPRISE DEV A	90,000.00	90,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	4,190,000.00	4,182,143.75
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,694,937.50
	CARLYLE GLOBAL MARKET STRATEGI	4,692,761.25	4,687,406.81
	CARNOW AUTO RECEIVABLES TRUST	5,545,408.80	5,548,073.92
	CASCADE FUNDING MORTGAGE TRUST	5,445,000.00	5,289,344.87
	CFCRE COMMERCIAL MORTGAGE TRUS	2,667,162.56	2,632,324.35
	CFCRE COMMERCIAL MORTGAGE TRUS	248,000.00	244,215.89
	CFCRE COMMERCIAL MORTGAGE TRUS	7,300,000.00	7,152,502.04
	CIFC FUNDING LTD	4,995,000.00	4,986,103.91
	CIFC FUNDING LTD	4,995,000.00	4,994,920.08
	CIFC FUNDING LTD	2,864,825.80	2,864,739.86
	CIFC FUNDING LTD	6,114,000.00	6,083,430.00
	CIM TRUST	304,519.11	303,038.08
	CITIBANK NA	3,950,000.00	3,965,444.50
	CITIGROUP COMMERCIAL MORTGAGE	2,137,450.00	2,097,329.21
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	0.00
	CITIGROUP COMMERCIAL MORTGAGE	6,235,000.00	6,186,734.24
	CITIGROUP COMMERCIAL MORTGAGE	579,064.21	575,164.68
	COMM MORTGAGE TRUST	1,586,763.89	15.87

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	COMM MORTGAGE TRUST	726,483.23	724,682.13
	COMM MORTGAGE TRUST	487,334.18	486,613.32
	COMM MORTGAGE TRUST	8,374,000.00	8,319,032.23
	COMMUNITY PROGRAM LOAN TRUST	712.07	711.24
	CPS AUTO TRUST	2,700,039.05	2,698,875.06
	CREDIT ACCEPTANCE AUTO LOAN TR	5,000,000.00	5,031,465.00
	CREDIT ACCEPTANCE AUTO LOAN TR	491,298.78	492,080.68
	CREDIT ACCEPTANCE AUTO LOAN TR	4,860,000.00	4,886,238.65
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	6,038,952.10
	CREDIT SUISSE MORTGAGE TRUST	3,500,572.09	3,441,092.82
	CREDIT SUISSE MORTGAGE TRUST	638,069.02	631,579.99
	CREDIT SUISSE MORTGAGE TRUST	6,488,269.60	6,351,279.52
	CROWN CASTLE TOWERS LLC	6,000,000.00	5,986,063.80
	CSAIL COMMERCIAL MORTGAGE TRUS	5,784,628.73	5,759,323.87
	CSAIL COMMERCIAL MORTGAGE TRUS	4,450,000.00	4,409,667.87
	DAIMLER TRUCK FINAN NA	7,500,000.00	7,519,574.40
	DB MASTER FINANCE LLC	7,750,890.00	7,672,247.92
	DBGS MORTGAGE TRUST	4,474,500.00	4,424,161.88
	DELTA AIR LINES INC	2,500,000.00	2,503,364.50
	DELTA AIR LINES/SKYMILES	3,825,000.00	3,811,566.49
	DEUTSCHE BANK AG	5,139,000.00	5,139,000.00
	DEWOLF PARK CLO LTD	2,220,491.85	2,221,602.10
	DOMINOS PIZZA MASTER ISSUER LL	8,254,750.00	8,228,141.64
	DOMINOS PIZZA MASTER ISSUER LL	5,021,750.00	4,996,872.25
	DREYFUS GOVERNMENT CASH MANAGE	36,122.57	36,122.57
	DT AUTO OWNER TRUST	1,000,034.21	997,726.73
	ELECTRICITE DE FRANCE SA	2,473,000.00	2,456,085.10
	ELEMENT FLEET MANAGEMENT	2,298,000.00	2,292,689.71
	ELEVANCE HEALTH INC	4,000,000.00	4,000,185.00
	EXETER AUTOMOBILE RECEIVABLES	4,988,465.23	4,878,601.77
	EXETER AUTOMOBILE RECEIVABLES	4,256,174.41	4,256,714.94
	EXETER AUTOMOBILE RECEIVABLES	7,700,000.00	7,572,769.05
	EXETER AUTOMOBILE RECEIVABLES	6,440,000.00	6,531,808.00
	EXETER AUTOMOBILE RECEIVABLES	1,321,445.33	1,305,630.67
	EXTENDED STAY AMERICA TRUST	2,814,988.69	2,811,469.95
	FANNIE MAE	7,862.69	7,680.63
	FANNIE MAE	32,074.56	32,259.13
	FANNIE MAE	2,546.40	2,541.49
	FANNIE MAE	11,399.98	11,571.20
	FANNIE MAE	2,944.84	3,010.04
	FANNIE MAE	5,362.12	5,326.50
	FANNIE MAE	12,795.73	12,708.13
	FANNIE MAE	36,658.87	36,934.74
	FANNIE MAE	151,588.01	156,618.03
	FANNIE MAE	76,719.11	77,296.60
	FANNIE MAE	32,351.20	31,872.56
	FANNIE MAE	7,390.48	7,419.77

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	FANNIE MAE	167,760.32	172,178.68
	FANNIE MAE	400,145.44	410,218.28
	FANNIE MAE	9,876.33	9,891.55
	FANNIE MAE	36,763.78	37,112.12
	FANNIE MAE	16,211.45	15,814.86
	FANNIE MAE	5,281.25	5,217.37
	FANNIE MAE	59,686.07	59,528.49
	FANNIE MAE	140,556.91	143,808.27
	FANNIE MAE	40,087.86	40,836.92
	FANNIE MAE	144,599.50	146,589.31
	FANNIE MAE	6,342.52	6,375.07
	FANNIE MAE	35,214.20	35,770.78
	FANNIE MAE	114,574.81	117,469.69
	FANNIE MAE	46,653.76	46,312.04
	FANNIE MAE	50,593.46	51,902.96
	FANNIE MAE	25,493.44	27,109.22
	FANNIE MAE	25,658.29	26,737.60
	FANNIE MAE	1,639.81	1,671.07
	FANNIE MAE	45,493.20	46,974.83
	FANNIE MAE	16,326.32	16,596.47
	FANNIE MAE	2,600.93	2,659.37
	FANNIE MAE	17,662.93	17,757.09
	FANNIE MAE	23,951.52	24,131.81
	FANNIEMAE WHOLE LOAN	91,608.50	92,383.79
	FIFTH THIRD BANK NA	6,730,000.00	6,754,826.97
	FLORIDA GAS TRANSMISSION	7,376,000.00	7,357,113.16
	FNA VI LLC	1,134,728.78	1,046,692.66
	FORTRESS CREDIT OPPORTUNITIES	5,267,000.00	5,255,323.06
	FOURSIGHT CAPITAL AUTOMOBILE R	2,208,581.12	2,221,825.54
	FRANKLIN OH	1,000,000.00	1,007,107.10
	FREDDIE MAC	40,986.22	41,892.44
	FREDDIE MAC	11,112.63	11,185.50
	FREDDIE MAC	60,724.05	62,738.96
	FREDDIE MAC	24,641.30	25,356.57
	FREDDIE MAC	72,904.86	74,626.71
	FREDDIE MAC	68,137.32	70,620.24
	FREDDIE MAC	26,592.20	27,380.82
	FREDDIE MAC	70,261.70	72,254.11
	FREDDIE MAC	56,690.05	57,946.68
	FREDDIE MAC	28,424.48	29,048.20
	FREDDIE MAC	45,340.44	46,758.86
	FREDDIE MAC	4,312.93	4,384.56
	FREDDIE MAC	3,109.64	3,172.95
	FREDDIE MAC	90,548.28	93,029.32
	FREDDIE MAC	204,696.94	211,280.30
	FREDDIE MAC	76,069.79	78,359.07
	FREDDIE MAC	30,451.60	31,589.43

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	FREDDIE MAC	137,635.43	133,879.68
	FREDDIE MAC	81,319.25	80,853.84
	GALAXY CLO LTD	3,065,206.51	3,064,078.51
	GLS AUTO RECEIVABLES TRUST	4,541,380.77	4,539,765.85
	GLS AUTO RECEIVABLES TRUST	1,300,873.60	1,294,997.55
	GLS AUTO RECEIVABLES TRUST	1,204,806.48	1,199,418.46
	GLS AUTO RECEIVABLES TRUST	3,708,398.48	3,712,110.96
	GLS AUTO RECEIVABLES TRUST	5,000,000.00	5,083,401.50
	GLS AUTO SELECT RECEIVABLES TR	4,472,813.52	4,529,590.07
	GOVERNMENT NATIONAL MORTGAGE A	10,644.16	10,617.72
	GOVERNMENT NATIONAL MORTGAGE A	162,952.69	166,098.95
	GOVERNMENT NATIONAL MORTGAGE A	111,806.71	113,171.35
	GOVERNMENT NATIONAL MORTGAGE A	50,170.25	50,669.21
	GOVERNMENT NATIONAL MORTGAGE A	108,268.87	109,217.44
	GOVERNMENT NATIONAL MORTGAGE A	117,455.94	119,252.68
	GOVERNMENT NATIONAL MORTGAGE A	2,557.22	2,542.87
	GREAT AMERICA LEASING RECEIVAB	4,850,000.00	4,944,761.73
	GS MORTGAGE SECURITIES TRUST	499,865.39	498,455.22
	GS MORTGAGE SECURITIES TRUST	598,221.25	518,144.61
	GSR MORTGAGE LOAN TRUST	1,025,431.23	1,026,999.83
	GULFSTREAM NATURAL GAS	2,759,000.00	2,775,166.44
	GULFSTREAM NATURAL GAS	2,370,000.00	2,362,833.17
	HEALTHCARE RLTY HLDGS LP	1,000,000.00	998,894.74
	HF SINCLAIR CORP	585,000.00	592,526.08
	HILTON GRAND VACATIONS TRUST	973,903.33	971,633.16
	HILTON GRAND VACATIONS TRUST	826,073.52	803,553.52
	HILTON GRAND VACATIONS TRUST	1,032,591.90	1,020,114.78
	HPEFS EQUIPMENT TRUST	5,100,000.00	5,115,776.85
	HPEFS EQUIPMENT TRUST	3,000,000.00	3,001,266.60
	HPEFS EQUIPMENT TRUST	8,090,000.00	8,191,287.61
	HPEFS EQUIPMENT TRUST	5,725,000.00	5,853,612.70
	HUNTINGTON NATIONAL BANK	1,750,000.00	1,756,113.57
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,389,853.38
	JP MORGAN CHASE COMMERCIAL MOR	1,000,000.00	979,232.20
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,092,000.00
	JP MORGAN MORTGAGE TRUST	43,075.19	29,870.36
	JP MORGAN MORTGAGE TRUST	1,652,819.78	1,605,557.40
	JPMORGAN CHASE & CO	2,982,000.00	2,933,146.22
	L3HARRIS TECH INC	4,250,000.00	4,309,482.79
	LSTAR COMMERCIAL MORTGAGE TRUS	1,318,850.80	1,316,706.88
	M&T EQUIPMENT NOTES	5,150,000.00	5,165,196.11
	MADISON PARK FUNDING LTD	7,380,000.00	7,376,708.52
	MADISON PARK FUNDING LTD	1,622,648.52	1,622,625.80
	MADISON PARK FUNDING LTD	3,598,000.00	3,592,081.29
	MCF CLO LLC	9,100,000.00	9,100,000.00
	MERCEDES-BENZ FIN NA	4,780,000.00	4,781,849.62
	MERRILL LYNCH MORTGAGE INVESTO	10,173.37	10,170.60

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	MF1 MULTIFAMILY HOUSING MORTGA	1,638,524.93	1,636,989.30
	MF1 MULTIFAMILY HOUSING MORTGA	5,219,000.00	5,206,411.25
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,994,951.52
	MILL CITY MORTGAGE TRUST	3,241,490.47	3,200,378.65
	MILL CITY MORTGAGE TRUST	1,997,111.73	1,972,831.25
	MILL CITY MORTGAGE TRUST	42,750.83	42,574.95
	MLCC MORTGAGE INVESTORS INC	17,365.19	16,899.78
	MORGAN STANLEY BAML TRUST	6,764,000.00	6,711,625.00
	MORGAN STANLEY BAML TRUST	6,124,000.00	6,017,044.34
	MORGAN STANLEY BAML TRUST	6,420,000.00	6,210,583.45
	MORGAN STANLEY CAPITAL I TRUST	3,000,000.00	2,974,462.80
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,614,247.54
	MVW 2020-1 LLC	2,332,723.17	2,254,937.12
	NEIGHBORLY ISSUER LLC	1,421,000.00	1,442,743.01
	OCTAGON INVESTMENT PARTNERS XX	7,883,000.00	7,850,080.59
	ONEMAIN DIRECT AUTO RECEIVABLE	2,205,662.90	2,197,277.19
	ONEMAIN DIRECT AUTO RECEIVABLE	3,640,000.00	3,636,321.05
	ONEMAIN FINANCIAL ISSUANCE TRU	2,784,209.00	2,783,834.25
	ONEMAIN FINANCIAL ISSUANCE TRU	2,452,523.93	2,464,819.66
	OZLM LTD	4,632,575.87	4,629,861.18
	PALMER SQUARE LOAN FUNDING LTD	1,583,430.72	1,582,277.98
	PENSKE TRUCK LEASING/PTL	1,936,000.00	1,931,389.32
	PNC CAPITAL TRUST C	3,000,000.00	2,956,964.94
	POST ROAD EQUIPMENT FINANCE	5,210,000.00	5,221,875.15
	PUBLIC STORAGE	5,500,000.00	5,522,686.02
	READYCAP COMMERCIAL MORTGAGE T	9,132.03	9,113.43
	REGATTA XIV FUNDING LTD	3,461,279.63	3,457,859.89
	REGATTA XX FUNDING LTD	4,004,000.00	3,996,612.62
	RESIDENTIAL FUNDING MTG SEC I	182,211.79	154,894.87
	REYNOLDS AMERICAN INC	2,331,000.00	2,327,990.66
	RMF PROPRIETARY ISSUANCE TRUST	6,298,828.78	5,920,197.36
	ROMARK CLO LTD	956,026.07	956,136.01
	SANTANDER DRIVE AUTO RECEIVABL	12,500,000.00	12,550,365.00
	SANTANDER DRIVE AUTO RECEIVABL	5,000,000.00	5,018,116.00
	SBA TOWER TRUST	3,588,000.00	3,499,429.14
	SCF EQUIPMENT TRUST LLC	3,370,843.23	3,382,143.98
	SCF EQUIPMENT TRUST LLC	4,550,000.00	4,554,423.97
	SEQUOIA MORTGAGE TRUST	1,044,807.00	1,008,065.73
	SEQUOIA MORTGAGE TRUST	973,309.09	914,156.13
	SIERRA RECEIVABLES FUNDING CO	1,947,178.03	1,952,045.39
	STARWOOD MORTGAGE RESIDENTIAL	3,799,342.62	3,614,117.07
	SUNTRUST BANK	22,729.69	22,550.91
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,498,323.85
	TCI-FLATIRON CLO LTD	120,900.64	120,943.68
	TORONTO-DOMINION BANK	8,000,000.00	8,008,911.84
	TOWD POINT MORTGAGE TRUST	2,398,010.14	2,361,801.63
	TOWD POINT MORTGAGE TRUST	4,561,843.71	4,480,020.66

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	TOWD POINT MORTGAGE TRUST	985,171.49	980,086.72
	TOWD POINT MORTGAGE TRUST	6,634,534.77	6,569,812.89
	TOWD POINT MORTGAGE TRUST	1,293,422.38	1,279,791.65
	TOWD POINT MORTGAGE TRUST	1,749,999.98	1,712,057.88
	TOWD POINT MORTGAGE TRUST	1,306,600.94	1,309,936.69
	TOWD POINT MORTGAGE TRUST	3,031,905.20	2,923,731.37
	TRANSURBAN FINANCE CO	4,500,000.00	4,477,436.15
	TXBL MUNI FUNDING TRUST VARIOU	1,200,000.00	1,200,000.00
	TXBL MUNI FUNDING TRUST VARIOU	830,000.00	830,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,845,000.00	1,845,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,000,000.00	1,000,000.00
	UNITED AIR 2013-1 A PTT	6,650,551.71	6,623,060.99
	UNITEDHEALTH GROUP INC	5,045,000.00	5,057,108.00
	US AIRWAYS 2013-1A PTT	2,146,906.73	2,132,198.92
	VICI PROPERTIES / NOTE	1,000,000.00	999,744.90
	VISTRA OPERATIONS CO LLC	2,000,000.00	1,997,924.80
	VISTRA OPERATIONS CO LLC	2,000,000.00	2,004,144.00
	WELLS FARGO COMMERCIAL MORTGAG	3,924,021.40	3,915,272.40
	WELLS FARGO COMMERCIAL MORTGAG	3,995,000.00	3,977,490.31
	WELLS FARGO COMMERCIAL MORTGAG	1,100,000.00	1,089,382.91
	WESTGATE RESORTS	1,736,770.32	1,712,093.07
	WESTLAKE AUTOMOBILE RECEIVABLE	4,775,000.00	4,708,777.44
	WESTLAKE AUTOMOBILE RECEIVABLE	5,000,000.00	5,011,631.50
	WESTLAKE AUTOMOBILE RECEIVABLE	5,325,000.00	5,318,937.49
	WESTLAKE AUTOMOBILE RECEIVABLE	4,900,000.00	4,983,220.62
TOTAL TS Ultra Short Duration FI		744,037,061.36	682,420,153.26