

TS Ultra Short Duration FI

Effective Date : 09/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	AMERICAN CREDIT ACCEPTANCE REC	7,730,000.00	7,614,607.33
	AMERICAN CREDIT ACCEPTANCE REC	2,155,000.00	2,163,353.43
	AMERICAN CREDIT ACCEPTANCE REC	2,566,233.50	2,574,155.72
	AMERICREDIT AUTOMOBILE RECEIVA	4,042,852.78	4,067,638.30
	AMERICREDIT AUTOMOBILE RECEIVA	785,000.00	783,807.59
	AMERICREDIT AUTOMOBILE RECEIVA	5,200,000.00	5,043,425.40
	ASSET BACKED SECURITIES CORP H	2,919,591.84	2,848,161.40
	AUF FUNDING LLC	2,743,774.08	2,746,128.24
	AVIS BUDGET RENTAL CAR FUNDING	5,230,000.00	5,068,242.90
	BAIN CAPITAL CREDIT CLO LIMIT	5,790,000.00	5,793,636.12
	BANC OF AMERICA MERRILL LYNCH	6,450,000.00	6,440,513.34
	BEAR STEARNS ADJUSTABLE RATE M	443,718.54	446,234.11
	BEAR STEARNS ASSET BACKED SECU	97,614.11	82,358.21
	BHMS MORTGAGE TRUST	8,145,000.00	8,142,556.50
	BLACK DIAMOND CLO LTD	240,180.75	240,214.62
	BOARDWALK PIPELINES LP	1,000,000.00	998,822.20
	BX TRUST	7,200,000.00	6,741,336.96
	BXMT LTD	2,868,569.02	2,802,172.26
	BXMT LTD	8,495,000.00	8,046,739.24
	CALIFORNIA ST ENTERPRISE DEV A	235,000.00	235,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	4,190,000.00	4,187,381.25
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,696,625.00
	CARLYLE GLOBAL MARKET STRATEGI	6,180,000.00	6,181,303.98
	CIFC FUNDING LTD	3,440,827.45	3,445,166.33
	CIM TRUST	476,352.72	473,231.61
	CITIBANK NA	3,950,000.00	3,960,823.00
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	0.00
	CITIGROUP COMMERCIAL MORTGAGE	579,064.21	569,623.09
	COLUMBIA PIPELINE GROUP	7,500,000.00	7,478,447.55
	COMM MORTGAGE TRUST	2,588,545.71	44.01
	COMM MORTGAGE TRUST	2,450,000.00	2,425,292.49
	COMM MORTGAGE TRUST	4,250,000.00	4,220,309.93
	COMM MORTGAGE TRUST	1,000,000.00	993,389.90
	COMM MORTGAGE TRUST	1,830,174.80	1,821,023.93
	COMM MORTGAGE TRUST	1,874,000.00	1,849,134.46
	COMMUNITY PROGRAM LOAN TRUST	1,289.51	1,284.87
	CPS AUTO TRUST	4,914,405.30	4,897,108.07
	CREDIT ACCEPTANCE AUTO LOAN TR	5,000,000.00	5,084,571.00
	CREDIT ACCEPTANCE AUTO LOAN TR	1,500,000.00	1,510,469.40
	CREDIT ACCEPTANCE AUTO LOAN TR	4,860,000.00	4,910,834.63
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,860,774.05
	CREDIT SUISSE MORTGAGE TRUST	1,248,720.64	1,203,448.65
	CREDIT SUISSE MORTGAGE TRUST	638,069.02	624,274.67
	CREDIT SUISSE MORTGAGE TRUST	7,191,015.09	7,086,009.73
	DAIMLER TRUCK FINAN NA	7,500,000.00	7,561,244.93
	DB MASTER FINANCE LLC	5,773,150.00	5,700,737.96

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	DBGS MORTGAGE TRUST	4,474,500.00	4,443,737.81
	DELL EQUIPMENT FINANCE TRUST	536,598.28	535,630.58
	DELL EQUIPMENT FINANCE TRUST	2,705,000.00	2,698,769.57
	DELL EQUIPMENT FINANCE TRUST	4,700,000.00	4,695,531.24
	DEWOLF PARK CLO LTD	3,204,246.90	3,207,502.41
	DOMINOS PIZZA MASTER ISSUER LL	8,254,750.00	8,213,897.24
	DREYFUS GOVERNMENT CASH MANAGE	18,748.08	18,748.08
	DT AUTO OWNER TRUST	3,332,171.71	3,334,555.55
	DT AUTO OWNER TRUST	4,612,928.55	4,562,981.14
	ELEMENT FLEET MANAGEMENT	1,000,000.00	990,373.24
	EXETER AUTOMOBILE RECEIVABLES	6,215,000.00	6,017,347.46
	EXETER AUTOMOBILE RECEIVABLES	8,160,000.00	8,153,908.56
	EXETER AUTOMOBILE RECEIVABLES	1,330,000.00	1,302,917.74
	EXTENDED STAY AMERICA TRUST	2,895,864.91	2,889,530.21
	FANNIE MAE	12,049.06	11,728.03
	FANNIE MAE	35,322.49	36,190.44
	FANNIE MAE	4,507.25	4,560.61
	FANNIE MAE	14,639.73	14,962.88
	FANNIE MAE	3,984.91	4,089.42
	FANNIE MAE	8,772.49	8,711.36
	FANNIE MAE	18,517.65	18,388.62
	FANNIE MAE	37,585.20	38,706.58
	FANNIE MAE	167,289.95	173,839.68
	FANNIE MAE	79,431.53	81,804.11
	FANNIE MAE	33,644.55	34,018.77
	FANNIE MAE	8,077.80	8,134.34
	FANNIE MAE	174,138.76	177,299.54
	FANNIE MAE	446,583.21	454,735.09
	FANNIE MAE	11,838.35	11,850.29
	FANNIE MAE	40,406.97	40,720.00
	FANNIE MAE	17,991.25	17,693.19
	FANNIE MAE	7,151.80	7,062.79
	FANNIE MAE	66,630.76	66,461.91
	FANNIE MAE	145,910.75	150,421.77
	FANNIE MAE	43,783.01	45,165.50
	FANNIE MAE	179,987.50	181,536.89
	FANNIE MAE	6,886.88	7,058.65
	FANNIE MAE	36,608.46	36,999.67
	FANNIE MAE	127,621.42	129,459.83
	FANNIE MAE	48,162.20	47,857.20
	FANNIE MAE	52,543.24	53,400.49
	FANNIE MAE	27,019.83	29,170.75
	FANNIE MAE	26,989.16	28,451.52
	FANNIE MAE	1,754.54	1,820.99
	FANNIE MAE	51,710.93	53,372.32
	FANNIE MAE	17,523.36	18,044.59
	FANNIE MAE	2,781.84	2,895.40

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	FANNIE MAE	19,315.47	19,800.33
	FANNIE MAE	27,375.66	28,192.57
	FANNIEMAE WHOLE LOAN	99,900.00	101,290.20
	FIRSTENERGY PENN ELECTRI	6,000,000.00	5,957,558.34
	FLORIDA GAS TRANSMISSION	2,308,000.00	2,294,060.63
	FNA VI LLC	1,568,554.78	1,469,323.93
	FOURSIGHT CAPITAL AUTOMOBILE R	3,436,486.86	3,459,283.83
	FREDDIE MAC	44,316.32	45,306.54
	FREDDIE MAC	12,100.32	12,417.25
	FREDDIE MAC	71,032.01	73,307.26
	FREDDIE MAC	25,962.05	26,587.31
	FREDDIE MAC	75,514.38	77,692.45
	FREDDIE MAC	83,126.75	85,195.93
	FREDDIE MAC	28,843.22	29,801.27
	FREDDIE MAC	73,350.66	75,917.32
	FREDDIE MAC	58,213.26	58,980.95
	FREDDIE MAC	30,810.44	31,304.16
	FREDDIE MAC	49,762.44	51,343.42
	FREDDIE MAC	4,660.19	4,801.72
	FREDDIE MAC	3,371.24	3,502.81
	FREDDIE MAC	112,591.28	115,835.03
	FREDDIE MAC	231,032.13	239,860.46
	FREDDIE MAC	80,654.20	83,342.91
	FREDDIE MAC	32,734.98	34,145.24
	FREDDIE MAC	202,426.75	194,936.96
	FREDDIE MAC	91,435.45	90,911.62
	GALAXY CLO LTD	5,051,631.68	5,054,859.67
	GLS AUTO RECEIVABLES TRUST	7,374,850.20	7,354,778.07
	GLS AUTO RECEIVABLES TRUST	3,713,230.31	3,666,102.36
	GLS AUTO RECEIVABLES TRUST	5,000,000.00	5,095,319.00
	GLS AUTO SELECT RECEIVABLES TR	5,100,000.00	5,180,736.57
	GOVERNMENT NATIONAL MORTGAGE A	16,004.55	16,025.53
	GOVERNMENT NATIONAL MORTGAGE A	172,210.35	173,620.20
	GOVERNMENT NATIONAL MORTGAGE A	119,914.45	120,528.81
	GOVERNMENT NATIONAL MORTGAGE A	52,931.70	53,149.93
	GOVERNMENT NATIONAL MORTGAGE A	114,846.09	115,681.79
	GOVERNMENT NATIONAL MORTGAGE A	124,331.03	125,229.56
	GOVERNMENT NATIONAL MORTGAGE A	4,308.05	4,262.90
	GREAT AMERICA LEASING RECEIVAB	4,850,000.00	4,982,680.00
	GS MORTGAGE SECURITIES TRUST	809,730.67	801,069.55
	GS MORTGAGE SECURITIES TRUST	2,365,000.00	2,338,445.07
	GS MORTGAGE SECURITIES TRUST	598,221.25	511,318.79
	GS MORTGAGE SECURITIES TRUST	4,707,000.00	4,707,000.00
	GSR MORTGAGE LOAN TRUST	1,058,788.92	1,059,783.97
	HF SINCLAIR CORP	1,000,000.00	1,013,593.41
	HILTON GRAND VACATIONS TRUST	1,286,038.95	1,273,748.15
	HILTON GRAND VACATIONS TRUST	970,395.92	942,329.94

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	HILTON GRAND VACATIONS TRUST	1,212,994.90	1,198,703.27
	HOSPITALITY MORTGAGE TRUST	914,419.97	913,562.70
	HPEFS EQUIPMENT TRUST	5,100,000.00	5,150,775.60
	HPEFS EQUIPMENT TRUST	3,000,000.00	3,002,369.70
	HUNTINGTON NATIONAL BANK	1,500,000.00	1,500,108.53
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,444,058.40
	JP MORGAN CHASE COMMERCIAL MOR	5,350,000.00	5,306,784.31
	JP MORGAN CHASE COMMERCIAL MOR	605,093.15	552,770.75
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,067,819.61
	JP MORGAN MORTGAGE TRUST	45,649.99	32,436.17
	JP MORGAN MORTGAGE TRUST	1,899,270.66	1,868,249.30
	JPMORGAN CHASE & CO	2,982,000.00	2,929,525.92
	L3HARRIS TECH INC	4,250,000.00	4,361,075.15
	LUXE COMMERCIAL MORTGAGE TRUST	4,567,419.95	4,544,828.12
	M&T EQUIPMENT NOTES	5,150,000.00	5,179,190.72
	MADISON PARK FUNDING LTD	3,538,738.11	3,541,519.56
	MERCEDES-BENZ FIN NA	4,780,000.00	4,777,466.60
	MERRILL LYNCH MORTGAGE INVESTO	10,629.09	10,600.80
	MF1 MULTIFAMILY HOUSING MORTGA	1,943,874.18	1,941,447.45
	MF1 MULTIFAMILY HOUSING MORTGA	5,219,000.00	5,186,799.81
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,982,054.56
	MILL CITY MORTGAGE TRUST	211,727.90	209,967.34
	MLCC MORTGAGE INVESTORS INC	17,973.74	17,451.71
	MORGAN STANLEY BAML TRUST	2,807,570.00	2,793,974.06
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,621,607.69
	OCP CLO LTD	2,550,620.19	2,551,857.24
	ONEMAIN DIRECT AUTO RECEIVABLE	2,736,122.00	2,717,155.75
	ONEMAIN FINANCIAL ISSUANCE TRU	4,455,000.00	4,454,249.78
	ONEMAIN FINANCIAL ISSUANCE TRU	3,000,000.00	3,032,971.80
	OZLM LTD	5,680,422.40	5,683,575.03
	PALMER SQUARE LOAN FUNDING LTD	3,297,424.19	3,299,185.01
	PLAINS ALL AMER PIPELINE	2,096,000.00	2,092,901.36
	PRESTIGE AUTO RECEIVABLES TRUS	149,170.29	148,942.07
	PUBLIC STORAGE	5,500,000.00	5,523,479.50
	READYCAP COMMERCIAL MORTGAGE T	36,824.86	36,550.19
	REGATTA XIV FUNDING LTD	4,645,260.27	4,644,331.22
	RESIDENTIAL FUNDING MTG SEC I	185,732.78	156,872.47
	RMF PROPRIETARY ISSUANCE TRUST	6,512,444.71	5,840,742.05
	ROMARK CLO LTD	1,212,393.20	1,213,427.37
	SANTANDER DRIVE AUTO RECEIVABL	5,000,000.00	5,037,666.00
	SBA TOWER TRUST	1,010,000.00	1,009,302.90
	SBA TOWER TRUST	6,050,000.00	6,006,444.24
	SCF EQUIPMENT TRUST LLC	3,825,000.00	3,860,702.93
	SEQUOIA MORTGAGE TRUST	1,205,441.07	1,158,720.71
	SEQUOIA MORTGAGE TRUST	1,017,030.22	972,160.68
	STARWOOD MORTGAGE RESIDENTIAL	4,402,259.64	4,255,040.15
	SUNTRUST BANK	26,172.53	26,000.28

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	SYMPHONY STATIC CLO LTD	3,972,983.95	3,974,163.93
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,501,133.75
	TCI-FLATIRON CLO LTD	333,194.84	333,474.39
	TORONTO-DOMINION BANK	8,000,000.00	8,007,047.28
	TOWD POINT ASSET FUNDING LLC	6,879,358.78	6,670,177.43
	TOWD POINT MORTGAGE TRUST	1,371,066.94	1,411,695.90
	TOWD POINT MORTGAGE TRUST	365,464.84	363,807.49
	TOWD POINT MORTGAGE TRUST	5,175,000.00	5,070,126.04
	TOWD POINT MORTGAGE TRUST	2,795,808.00	2,772,081.10
	TOWD POINT MORTGAGE TRUST	1,939,744.80	1,916,132.29
	TOWD POINT MORTGAGE TRUST	1,558,734.21	1,582,638.49
	TOWD POINT MORTGAGE TRUST	3,553,515.37	3,430,619.88
	TXBL MUNI FUNDING TRUST VARIOU	1,200,000.00	1,200,000.00
	TXBL MUNI FUNDING TRUST VARIOU	835,000.00	835,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,945,000.00	1,945,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,000,000.00	1,000,000.00
	UNITED AIR 2013-1 A PTT	6,997,121.97	6,924,376.39
	UNITEDHEALTH GROUP INC	5,045,000.00	5,060,407.43
	VISTRA OPERATIONS CO LLC	2,000,000.00	1,995,870.40
	WESTERN MIDSTREAM OPERAT	3,041,000.00	3,015,594.57
	WESTGATE RESORTS	2,478,278.43	2,410,270.75
	WESTLAKE AUTOMOBILE RECEIVABLE	4,295,000.00	4,198,642.53
	WESTLAKE AUTOMOBILE RECEIVABLE	5,000,000.00	5,024,774.00
	WESTLAKE AUTOMOBILE RECEIVABLE	5,325,000.00	5,248,201.25
	WESTLAKE AUTOMOBILE RECEIVABLE	4,900,000.00	5,023,717.16
TOTAL TS Ultra Short Duration FI		549,229,414.83	485,711,045.13