

# TS Ultra Short Duration FI

Effective Date : 12/31/2024

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	7,678,964.22
	AMERICAN CREDIT ACCEPTANCE REC	5,441,495.99	5,468,194.69
	AMERICAN CREDIT ACCEPTANCE REC	2,000,000.00	2,024,096.80
	AMERICAN CREDIT ACCEPTANCE REC	1,970,173.69	1,975,290.03
	AMERICAN CREDIT ACCEPTANCE REC	1,763,721.62	1,769,968.72
	AMERICREDIT AUTOMOBILE RECEIVA	2,918,284.71	2,932,274.09
	AMERICREDIT AUTOMOBILE RECEIVA	5,200,000.00	5,094,351.08
	AMERICREDIT AUTOMOBILE RECEIVA	4,000,000.00	3,952,018.40
	ASSET BACKED SECURITIES CORP H	2,725,348.55	2,653,870.02
	AUF FUNDING LLC	1,807,803.03	1,809,880.20
	AVIS BUDGET RENTAL CAR FUNDING	5,230,000.00	5,104,466.40
	BAIN CAPITAL CREDIT CLO LIMIT	4,805,048.29	4,807,359.52
	BEAR STEARNS ADJUSTABLE RATE M	428,726.05	428,538.53
	BEAR STEARNS ASSET BACKED SECU	95,859.46	78,907.33
	BHMS MORTGAGE TRUST	8,145,000.00	8,134,868.43
	BX TRUST	7,200,000.00	6,807,687.12
	BXMT LTD	1,181,081.15	1,157,475.83
	BXMT LTD	8,495,000.00	8,430,088.86
	CALIFORNIA ST ENTERPRISE DEV A	90,000.00	90,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	4,190,000.00	4,192,097.51
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,700,000.00
	CARLYLE GLOBAL MARKET STRATEGI	5,514,312.96	5,522,027.48
	CIFC FUNDING LTD	3,299,552.02	3,303,600.57
	CIFC FUNDING LTD	6,114,000.00	6,114,000.00
	CIM TRUST	394,131.26	392,738.91
	CITIBANK NA	3,950,000.00	3,963,455.87
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	0.00
	CITIGROUP COMMERCIAL MORTGAGE	6,235,000.00	6,168,378.40
	CITIGROUP COMMERCIAL MORTGAGE	579,064.21	572,568.38
	COLUMBIA PIPELINE GROUP	9,000,000.00	8,976,304.98
	COMM MORTGAGE TRUST	1,859,624.58	18.60
	COMM MORTGAGE TRUST	4,250,000.00	4,224,080.95
	COMM MORTGAGE TRUST	976,563.37	973,277.82
	COMM MORTGAGE TRUST	1,369,186.69	1,365,012.45
	COMM MORTGAGE TRUST	1,874,000.00	1,854,248.60
	COMMUNITY PROGRAM LOAN TRUST	712.07	710.38
	CPS AUTO TRUST	3,772,351.21	3,768,756.16
	CREDIT ACCEPTANCE AUTO LOAN TR	5,000,000.00	5,055,487.00
	CREDIT ACCEPTANCE AUTO LOAN TR	1,081,485.28	1,086,505.21
	CREDIT ACCEPTANCE AUTO LOAN TR	4,860,000.00	4,904,019.94
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,983,517.70
	CREDIT SUISSE MORTGAGE TRUST	1,159,125.29	1,129,674.35
	CREDIT SUISSE MORTGAGE TRUST	638,069.02	626,560.36
	CREDIT SUISSE MORTGAGE TRUST	6,799,957.94	6,638,099.90
	CROWN CASTLE TOWERS LLC	6,000,000.00	5,968,930.80
	CSAIL COMMERCIAL MORTGAGE TRUS	4,218,899.00	4,184,765.15

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	CSAIL COMMERCIAL MORTGAGE TRUS	4,450,000.00	4,399,819.13
	DAIMLER TRUCK FINAN NA	7,500,000.00	7,536,574.50
	DB MASTER FINANCE LLC	7,771,395.00	7,659,488.47
	DBGS MORTGAGE TRUST	4,474,500.00	4,435,348.13
	DELL EQUIPMENT FINANCE TRUST	329,289.73	329,027.29
	DELL EQUIPMENT FINANCE TRUST	2,705,000.00	2,703,080.26
	DELL EQUIPMENT FINANCE TRUST	4,700,000.00	4,697,962.08
	DEWOLF PARK CLO LTD	2,849,845.70	2,851,829.19
	DOMINOS PIZZA MASTER ISSUER LL	8,254,750.00	8,221,995.15
	DOMINOS PIZZA MASTER ISSUER LL	5,021,750.00	4,991,766.64
	DREYFUS GOVERNMENT CASH MANAGE	71,685.15	71,685.15
	DT AUTO OWNER TRUST	2,654,092.20	2,638,356.35
	ELEMENT FLEET MANAGEMENT	1,000,000.00	994,993.39
	ELEVANCE HEALTH INC	4,000,000.00	3,990,297.48
	EXETER AUTOMOBILE RECEIVABLES	6,036,978.09	5,890,658.04
	EXETER AUTOMOBILE RECEIVABLES	6,361,409.43	6,362,905.00
	EXETER AUTOMOBILE RECEIVABLES	7,700,000.00	7,545,727.42
	EXETER AUTOMOBILE RECEIVABLES	1,330,000.00	1,308,461.05
	EXTENDED STAY AMERICA TRUST	2,862,570.03	2,864,359.14
	FANNIE MAE	9,744.47	9,490.46
	FANNIE MAE	33,727.98	33,576.02
	FANNIE MAE	3,361.97	3,332.57
	FANNIE MAE	12,928.65	13,035.46
	FANNIE MAE	3,477.99	3,550.54
	FANNIE MAE	7,073.77	7,019.54
	FANNIE MAE	15,613.29	15,489.80
	FANNIE MAE	37,138.40	36,995.22
	FANNIE MAE	161,017.02	166,313.14
	FANNIE MAE	77,855.61	77,555.38
	FANNIE MAE	32,983.60	31,967.24
	FANNIE MAE	7,634.52	7,634.24
	FANNIE MAE	171,007.36	174,031.84
	FANNIE MAE	413,651.93	420,924.12
	FANNIE MAE	10,867.30	10,883.80
	FANNIE MAE	38,547.78	38,946.41
	FANNIE MAE	17,047.85	16,475.68
	FANNIE MAE	6,251.10	6,173.14
	FANNIE MAE	63,183.24	62,805.39
	FANNIE MAE	143,257.25	145,047.61
	FANNIE MAE	41,956.20	42,316.52
	FANNIE MAE	176,614.75	178,820.02
	FANNIE MAE	6,611.73	6,554.42
	FANNIE MAE	35,899.43	36,269.23
	FANNIE MAE	120,730.86	122,246.53
	FANNIE MAE	47,415.28	46,974.81
	FANNIE MAE	51,596.19	52,425.82
	FANNIE MAE	25,906.18	27,522.14

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	FANNIE MAE	26,095.90	27,060.03
	FANNIE MAE	1,719.72	1,728.70
	FANNIE MAE	48,598.90	50,128.16
	FANNIE MAE	16,605.50	16,684.95
	FANNIE MAE	2,673.10	2,691.61
	FANNIE MAE	18,347.39	18,192.19
	FANNIE MAE	27,015.44	26,911.29
	FANNIEMAE WHOLE LOAN	94,572.30	94,797.34
	FLORIDA GAS TRANSMISSION	2,308,000.00	2,298,472.18
	FNA VI LLC	1,322,367.34	1,246,667.63
	FOURSIGHT CAPITAL AUTOMOBILE R	2,757,189.92	2,774,332.47
	FRANKLIN OH	1,000,000.00	1,009,251.60
	FREDDIE MAC	42,964.74	43,950.25
	FREDDIE MAC	11,618.35	11,534.86
	FREDDIE MAC	61,547.55	63,648.61
	FREDDIE MAC	25,268.87	25,733.39
	FREDDIE MAC	74,410.68	76,301.99
	FREDDIE MAC	69,554.55	71,018.58
	FREDDIE MAC	28,145.22	28,989.00
	FREDDIE MAC	71,896.99	73,990.46
	FREDDIE MAC	57,496.95	58,414.26
	FREDDIE MAC	28,848.69	29,222.97
	FREDDIE MAC	46,190.24	47,690.05
	FREDDIE MAC	4,371.09	4,395.11
	FREDDIE MAC	3,167.08	3,187.83
	FREDDIE MAC	94,968.20	97,601.99
	FREDDIE MAC	222,546.07	229,905.96
	FREDDIE MAC	78,217.02	80,648.83
	FREDDIE MAC	30,928.17	32,126.87
	FREDDIE MAC	169,595.03	164,035.79
	FREDDIE MAC	86,689.10	85,891.20
	GALAXY CLO LTD	3,925,793.57	3,932,063.06
	GLS AUTO RECEIVABLES TRUST	5,886,977.37	5,885,020.54
	GLS AUTO RECEIVABLES TRUST	2,462,286.00	2,442,512.61
	GLS AUTO RECEIVABLES TRUST	1,300,000.00	1,292,683.08
	GLS AUTO RECEIVABLES TRUST	5,000,000.00	5,066,700.50
	GLS AUTO SELECT RECEIVABLES TR	5,013,619.31	5,071,955.28
	GOVERNMENT NATIONAL MORTGAGE A	13,327.32	13,337.76
	GOVERNMENT NATIONAL MORTGAGE A	164,505.55	166,910.57
	GOVERNMENT NATIONAL MORTGAGE A	115,095.08	116,267.68
	GOVERNMENT NATIONAL MORTGAGE A	51,455.05	51,883.09
	GOVERNMENT NATIONAL MORTGAGE A	112,405.31	113,136.35
	GOVERNMENT NATIONAL MORTGAGE A	121,913.72	123,518.16
	GOVERNMENT NATIONAL MORTGAGE A	3,356.36	3,329.86
	GREAT AMERICA LEASING RECEIVAB	4,850,000.00	4,930,682.18
	GS MORTGAGE SECURITIES TRUST	657,408.65	653,208.01
	GS MORTGAGE SECURITIES TRUST	2,365,000.00	2,343,348.19

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	GS MORTGAGE SECURITIES TRUST	598,221.25	508,297.83
	GSR MORTGAGE LOAN TRUST	1,042,326.69	1,033,090.11
	GULFSTREAM NATURAL GAS	1,796,000.00	1,812,507.93
	HF SINCLAIR CORP	1,000,000.00	1,014,601.76
	HILTON GRAND VACATIONS TRUST	1,136,485.46	1,130,194.22
	HILTON GRAND VACATIONS TRUST	898,236.80	868,766.28
	HILTON GRAND VACATIONS TRUST	1,122,796.00	1,104,239.10
	HPEFS EQUIPMENT TRUST	5,100,000.00	5,133,129.60
	HPEFS EQUIPMENT TRUST	3,000,000.00	2,999,827.20
	HPEFS EQUIPMENT TRUST	8,090,000.00	8,218,321.96
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,380,722.86
	JP MORGAN CHASE COMMERCIAL MOR	596,694.27	544,152.77
	JP MORGAN CHASE COMMERCIAL MOR	1,000,000.00	971,651.20
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,105,753.09
	JP MORGAN MORTGAGE TRUST	44,164.15	30,720.10
	JP MORGAN MORTGAGE TRUST	1,703,245.40	1,630,119.79
	JPMORGAN CHASE & CO	2,982,000.00	2,945,174.72
	L3HARRIS TECH INC	4,250,000.00	4,301,958.97
	LSTAR COMMERCIAL MORTGAGE TRUS	1,396,070.64	1,383,249.83
	M&T EQUIPMENT NOTES	5,150,000.00	5,164,162.50
	MADISON PARK FUNDING LTD	2,523,470.18	2,526,021.41
	MADISON PARK FUNDING LTD	3,598,000.00	3,598,237.47
	MERCEDES-BENZ FIN NA	4,780,000.00	4,793,342.80
	MERRILL LYNCH MORTGAGE INVESTO	10,393.24	10,293.46
	MF1 MULTIFAMILY HOUSING MORTGA	1,871,889.07	1,871,889.82
	MF1 MULTIFAMILY HOUSING MORTGA	5,219,000.00	5,190,220.87
	MICROCHIP TECHNOLOGY INC	4,000,000.00	3,983,355.72
	MILL CITY MORTGAGE TRUST	3,668,414.74	3,627,573.18
	MILL CITY MORTGAGE TRUST	140,318.25	139,509.65
	MLCC MORTGAGE INVESTORS INC	17,627.41	16,975.97
	MORGAN STANLEY BAML TRUST	6,124,000.00	5,997,863.97
	MORGAN STANLEY CAPITAL I TRUST	3,000,000.00	2,957,454.60
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,620,265.87
	MVW 2020-1 LLC	2,564,044.07	2,458,655.96
	NEIGHBORLY ISSUER LLC	1,424,625.00	1,446,213.20
	OCP CLO LTD	1,686,812.27	1,687,446.51
	ONEMAIN DIRECT AUTO RECEIVABLE	3,164,627.09	3,147,235.25
	ONEMAIN DIRECT AUTO RECEIVABLE	3,640,000.00	3,648,108.10
	ONEMAIN FINANCIAL ISSUANCE TRU	3,635,536.15	3,637,259.03
	ONEMAIN FINANCIAL ISSUANCE TRU	3,000,000.00	3,021,041.40
	OZLM LTD	5,237,679.16	5,241,843.11
	PALMER SQUARE LOAN FUNDING LTD	2,352,830.27	2,355,194.86
	PENSKE TRUCK LEASING/PTL	1,936,000.00	1,925,206.78
	PNC CAPITAL TRUST C	3,000,000.00	2,952,120.60
	PUBLIC STORAGE	5,500,000.00	5,527,537.07
	READYCAP COMMERCIAL MORTGAGE T	23,071.52	22,978.06
	REGATTA XIV FUNDING LTD	4,205,912.33	4,207,712.46

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	RESIDENTIAL FUNDING MTG SEC I	183,976.88	153,739.14
	RMF PROPRIETARY ISSUANCE TRUST	6,360,266.79	5,878,481.03
	ROMARK CLO LTD	1,090,977.48	1,092,605.22
	SANTANDER DRIVE AUTO RECEIVABL	12,500,000.00	12,558,910.00
	SANTANDER DRIVE AUTO RECEIVABL	5,000,000.00	5,031,408.50
	SBA TOWER TRUST	6,050,000.00	6,043,798.75
	SBA TOWER TRUST	3,588,000.00	3,476,531.60
	SCF EQUIPMENT TRUST LLC	3,825,000.00	3,856,577.67
	SEQUOIA MORTGAGE TRUST	1,120,942.06	1,070,545.85
	SEQUOIA MORTGAGE TRUST	1,010,595.84	931,681.04
	SIERRA RECEIVABLES FUNDING CO	2,263,037.49	2,244,034.54
	STARWOOD MORTGAGE RESIDENTIAL	4,114,442.99	3,980,246.73
	SUNTRUST BANK	24,469.90	24,277.01
	SYMPHONY STATIC CLO LTD	3,241,832.85	3,243,982.19
	SYNOVUS FINANCIAL CORP	2,500,000.00	2,498,326.68
	TCI-FLATIRON CLO LTD	220,699.68	220,913.76
	TORONTO-DOMINION BANK	8,000,000.00	8,008,471.28
	TOWD POINT ASSET FUNDING LLC	5,458,100.02	5,319,914.57
	TOWD POINT MORTGAGE TRUST	970,448.10	1,013,066.98
	TOWD POINT MORTGAGE TRUST	2,650,000.00	2,607,761.92
	TOWD POINT MORTGAGE TRUST	103,226.59	102,877.92
	TOWD POINT MORTGAGE TRUST	5,016,981.11	4,914,390.37
	TOWD POINT MORTGAGE TRUST	1,701,079.28	1,691,618.90
	TOWD POINT MORTGAGE TRUST	2,438,439.36	2,428,201.82
	TOWD POINT MORTGAGE TRUST	6,820,000.00	6,743,097.00
	TOWD POINT MORTGAGE TRUST	1,614,424.14	1,598,320.58
	TOWD POINT MORTGAGE TRUST	1,749,999.98	1,713,412.91
	TOWD POINT MORTGAGE TRUST	1,400,385.01	1,415,663.77
	TOWD POINT MORTGAGE TRUST	3,293,656.11	3,170,917.69
	TRANSURBAN FINANCE CO	4,500,000.00	4,458,477.56
	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	1,845,000.00	1,845,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,000,000.00	1,000,000.00
	UNITED AIR 2013-1 A PTT	6,997,121.97	6,958,565.73
	UNITEDHEALTH GROUP INC	5,045,000.00	5,061,443.57
	VISTRA OPERATIONS CO LLC	2,000,000.00	1,997,771.70
	VISTRA OPERATIONS CO LLC	2,000,000.00	2,002,610.72
	WELLS FARGO COMMERCIAL MORTGAG	1,390,382.15	1,382,659.55
	WELLS FARGO COMMERCIAL MORTGAG	3,995,000.00	3,963,463.87
	WELLS FARGO COMMERCIAL MORTGAG	1,100,000.00	1,085,495.73
	WESTERN MIDSTREAM OPERAT	3,041,000.00	3,033,201.66
	WESTERN UNION CO/THE	6,300,000.00	6,296,854.98
	WESTGATE RESORTS	2,085,724.95	2,044,418.84
	WESTLAKE AUTOMOBILE RECEIVABLE	4,775,000.00	4,698,835.89
	WESTLAKE AUTOMOBILE RECEIVABLE	5,000,000.00	5,017,080.50
	WESTLAKE AUTOMOBILE RECEIVABLE	5,325,000.00	5,284,757.38

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	WESTLAKE AUTOMOBILE RECEIVABLE	4,900,000.00	4,995,061.96
<b>TOTAL TS Ultra Short Duration FI</b>		<b>629,052,053.42</b>	<b>566,444,285.82</b>