TS Ultra Short Duration FI

Effective Date : 03/31/2026

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	1166 AVENUE OF THE AMERICAS CO	4,837,284.88	4,888,632.18
	AFFIRM INC	6,255,000.00	6,250,351.28
	AMERICAN CREDIT ACCEPTANCE REC	8,000,000.00	8,047,329.60
	AMERICAN CREDIT ACCEPTANCE REC	1,971,052.03	1,973,051.47
	AMERICAN CREDIT ACCEPTANCE REC	3,901,107.15	3,930,145.43
	AMERICAN CREDIT ACCEPTANCE REC	381,032.52	381,870.83
	AMERICAN CREDIT ACCEPTANCE REC	4,521,985.57	4,561,724.33
	AMERICAN TOWER CORP	4,580,000.00	4,530,020.48
	AMERICREDIT AUTOMOBILE RECEIVA	5,301,969.84	5,285,460.57
	AMSR TRUST	4,110,000.00	4,036,744.59
	APIDOS CLO	7,700,000.00	7,701,216.60
	ARBYS FUNDING LLC	11,184,075.00	10,911,288.70
	ASSET BACKED SECURITIES CORP H	1,323,991.16	1,309,724.49
	BAIN CAPITAL CREDIT CLO LIMIT	356,946.79	356,833.64
	BANC OF AMERICA COMMERCIAL MOR	3,330,000.00	3,319,077.27
	BANC OF AMERICA COMMERCIAL MOR	4,710,000.00	4,659,555.90
	BANK	4,378,913.00	4,310,361.99
	BARCLAYS PLC	8,858,000.00	8,863,664.51
	BARCLAYS PLC	9,443,000.00	9,532,639.57
	BAYPORT POLYMERS LLC	3,440,000.00	3,439,678.64
	BCRED BSL STATIC CLO LTD	5,932,198.30	5,929,706.78
	BDS LTD	625,849.00	625,844.68
	BEAR STEARNS ADJUSTABLE RATE M	311,719.89	314,902.49
	BEAR STEARNS ASSET BACKED SECU	80,759.24	66,090.18
	BERRY GLOBAL INC	17,081,000.00	16,719,899.46
	BOARDWALK PIPELINES LP	7,965,000.00	7,956,238.34
	BOSTON PROPERTIES LP	3,578,000.00	3,544,554.93
	BRIDGECREST LENDING AUTO SECUR	9,845,000.00	9,899,775.61
	BX TRUST	5,495,000.00	5,491,565.63
	BX TRUST	7,496,300.00	7,491,614.81
	BX TRUST	3,735,265.98	3,732,931.44
	BX TRUST	980,000.00	979,387.50
	BX TRUST	1,000,000.00	999,375.00
	BX TRUST	4,958,490.57	4,802,681.41
	BX TRUST	2,783,928.36	2,781,318.43
	BX TRUST	3,257,196.18	3,254,142.56
	BX TRUST	2,115,785.55	2,113,140.82
	BX TRUST	1,690,658.20	1,689,601.54
	BXMT LTD	8,495,000.00	8,486,452.33
	CADILLAC FAIRVIEW PRP TR	10,300,000.00	10,253,017.99
	CARLYLE GLOBAL MARKET STRATEGI	7,739,627.86	7,744,287.12
	CASCADE FUNDING MORTGAGE TRUST	3,356,227.86	3,300,945.75
	CFCRE COMMERCIAL MORTGAGE TRUS	7,300,000.00	7,252,477.00
	CIM TRUST	5,120,090.88	5,035,883.31
	CITIBANK NA	3,950,000.00	3,954,087.26
	CITIGROUP COMMERCIAL MORTGAGE	2,028,798.43	2,025,855.86

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	CITIGROUP COMMERCIAL MORTGAGE	12,600,000.00	12,540,568.32	
	CITIZENS FINANCIAL GROUP	7,955,000.00	7,917,268.32	
	CNH INDUSTRIAL CAP LLC	1,000,000.00	990,930.34	
	CNH INDUSTRIAL CAP LLC	5,882,000.00	5,878,793.66	
	COLT FUNDING LLC	3,233,657.92	3,226,252.52	
	COMMUNITY PROGRAM LOAN TRUST	194.90	195.22	
	CONTINENTAL RESOURCES	3,263,000.00	3,210,396.00	
	COREVEST AMERICAN FINANCE TRUS	4,750,000.00	4,668,051.10	
	CREDIT ACCEPTANCE AUTO LOAN TR	3,525,000.00	3,577,845.39	
	CREDIT SUISSE MORTGAGE TRUST	4,853,774.30	4,772,666.28	
	CROWN CASTLE INC	2,913,000.00	2,899,752.99	
	CROWN CASTLE INC	2,118,000.00	2,097,649.45	
	CSAIL COMMERCIAL MORTGAGE TRUS	3,314,748.38	3,305,790.60	
	CSAIL COMMERCIAL MORTGAGE TRUS	4,700,000.00	4,672,710.86	
	DAIMLER TRUCK FINAN NA	3,495,000.00	3,523,025.18	
	DAIMLER TRUCK FINAN NA	8,808,000.00	8,790,296.89	
	DAIRY FARMERS OF AMERICA	10,000,000.00	9,998,902.00	
	DOC DR LLC	2,515,000.00	2,512,295.60	
	DREYFUS GOVERNMENT CASH MANAGE	103,367.48	103,367.48	
	DRIVE AUTO RECEIVABLES TRUST	5,678,044.24	5,679,224.14	
	DRYDEN SENIOR LOAN FUND	3,720,396.24	3,721,757.91	
	DRYDEN SENIOR LOAN FUND	4,017,450.32	4,015,160.37	
	DT AUTO OWNER TRUST	1,523,053.13	1,520,901.21	
	DT AUTO OWNER TRUST	3,585,000.00	3,630,367.82	
	DTE ENERGY CO	9,520,000.00	9,581,937.12	
	ELEVANCE HEALTH INC	4,000,000.00	4,005,440.36	
	ELMWOOD CLO X LTD	4,360,125.00	4,360,016.00	
	EVERGY METRO	8,565,000.00	8,564,059.56	
	EVERSOURCE ENERGY	4,296,000.00	4,298,306.48	
	EXETER AUTOMOBILE RECEIVABLES	1,481,110.84	1,470,860.96	
	EXETER AUTOMOBILE RECEIVABLES	2,389,200.93	2,398,883.88	
	EXETER AUTOMOBILE RECEIVABLES	4,425,671.48	4,478,830.88	
	EXETER AUTOMOBILE RECEIVABLES	371,707.16	370,602.26	
	FANNIE MAE	2,133.18	2,108.26	
	FANNIE MAE	26,126.00	26,394.19	
	FANNIE MAE	113.02	112.77	
	FANNIE MAE	5,192.59	5,292.77	
	FANNIE MAE	1,763.22	1,797.77	
	FANNIE MAE	766.69	764.46	
	FANNIE MAE	2,022.78	2,016.88	
	FANNIE MAE	32,056.07	32,395.89	
	FANNIE MAE	126,339.14	131,062.86	
	FANNIE MAE	71,685.14	72,445.15	
	FANNIE MAE	29,411.57	29,106.36	
	FANNIE MAE	6,166.27	6,188.04	
	FANNIE MAE	142,707.47	147,434.60	
	FANNIE MAE	332,789.32	342,311.57	

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	FANNIE MAE	3,917.14	3,933.41	
	FANNIE MAE	29,012.77	29,540.27	
	FANNIE MAE	12,965.55	12,704.04	
	FANNIE MAE	1,615.70	1,607.54	
	FANNIE MAE	48,637.58	48,535.10	
	FANNIE MAE	128,999.40	130,727.13	
	FANNIE MAE	32,955.30	33,592.23	
	FANNIE MAE	132,307.63	134,916.04	
	FANNIE MAE	5,329.91	5,373.04	
	FANNIE MAE	32,332.79	33,034.58	
	FANNIE MAE	96,533.48	100,171.29	
	FANNIE MAE	43,111.20	43,205.57	
	FANNIE MAE	46,338.16	47,514.32	
	FANNIE MAE	23,417.40	25,065.73	
	FANNIE MAE	22,519.78	23,624.68	
	FANNIE MAE	1,364.47	1,407.12	
	FANNIE MAE	39,008.64	40,290.83	
	FANNIE MAE	13,018.37	13,416.02	
	FANNIE MAE	2,304.20	2,368.05	
	FANNIE MAE	14,796.60	14,881.57	
	FANNIE MAE	22,696.79	22,937.42	
	FANNIEMAE WHOLE LOAN	74,766.40	75,442.32	
	FIFTH THIRD BANK NA	6,730,000.00	6,733,278.72	
	FIFTH THIRD FINANCL CORP	2,038,000.00	2,033,803.55	
	FINANCE OF AMERICA HECM BUYOUT	7,365,507.88	7,290,935.80	
	FNA VI LLC	733,115.95	682,123.34	
	FOCUS BRANDS FUNDING LLC	7,751,687.50	7,712,553.11	
	FORTRESS CREDIT OPPORTUNITIES	7,298,208.70	7,298,690.38	
	FORTRESS CREDIT OPPORTUNITIES	1,625,499.42	1,625,127.18	
	FOURSIGHT CAPITAL AUTOMOBILE R	254,461.69	254,783.25	
	FREDDIE MAC	21,706.50	22,165.43	
	FREDDIE MAC	9,082.59	9,194.71	
	FREDDIE MAC	51,339.02	53,079.84	
	FREDDIE MAC	21,971.76	22,694.30	
	FREDDIE MAC	68,383.50	70,306.66	
	FREDDIE MAC	56,705.48	58,881.69	
	FREDDIE MAC	24,060.81	24,838.62	
	FREDDIE MAC	58,562.09	60,404.52	
	FREDDIE MAC	42,570.74	43,855.12	
	FREDDIE MAC	23,946.21	24,616.38	
	FREDDIE MAC	39,887.47	41,057.44	
	FREDDIE MAC	3,772.88	3,882.16	
	FREDDIE MAC	2,840.02	2,922.28	
	FREDDIE MAC	76,678.56	78,860.46	
	FREDDIE MAC	170,602.88	177,033.68	
	FREDDIE MAC	62,711.38	64,414.22	
	FREDDIE MAC	26,340.95	27,324.88	

Category	Issuer Name	Shares/Par	Market Value Base	
	FREDDIE MAC	15,002.31	14,865.71	
	FREDDIE MAC	64,535.75	64,245.41	
	GCAT	800,054.34	803,294.80	
	GENERAL MOTORS FINL CO	11,350,000.00	11,332,887.26	
	GENERAL MOTORS FINL CO	10,231,000.00	10,231,948.11	
	GLOBAL PAYMENTS INC	15,528,000.00	15,528,000.00	
	GLS AUTO RECEIVABLES TRUST	994,372.38	993,332.37	
	GLS AUTO RECEIVABLES TRUST	7,240,000.00	7,230,142.02	
	GLS AUTO RECEIVABLES TRUST	2,210,179.80	2,222,755.72	
	GLS AUTO RECEIVABLES TRUST	761,000.00	768,217.48	
	GLS AUTO RECEIVABLES TRUST	5,955,000.00	5,917,416.21	
	GLS AUTO RECEIVABLES TRUST	3,310,000.00	3,372,695.04	
	GLS AUTO RECEIVABLES TRUST	4,901,604.74	4,942,206.20	
	GLS AUTO SELECT RECEIVABLES TR	2,360,886.85	2,380,653.38	
	GOLUB CAPITAL PARTNERS CLO LTD	3,800,000.00	3,774,711.00	
	GOVERNMENT NATIONAL MORTGAGE A	6,113.25	6,113.71	
	GOVERNMENT NATIONAL MORTGAGE A	142,116.95	144,785.56	
	GOVERNMENT NATIONAL MORTGAGE A	93,170.50	94,279.15	
	GOVERNMENT NATIONAL MORTGAGE A	41,650.80	42,199.55	
	GOVERNMENT NATIONAL MORTGAGE A	84,459.69	85,546.02	
	GOVERNMENT NATIONAL MORTGAGE A	101,416.70	102,937.33	
	GRAPHIC PACKAGING INTERN	2,800,000.00	2,795,967.72	
	GREAT AMERICA LEASING RECEIVAB	5,435,000.00	5,484,160.66	
	GREYWOLF CLO LTD	6,444,000.00	6,440,836.00	
	GS MORTGAGE SECURITIES TRUST	598,221.25	540,345.68	
	GSR MORTGAGE LOAN TRUST	951,948.97	958,560.35	
	HCA INC	14,650,000.00	14,658,460.96	
	HCA INC	2,353,000.00	2,352,953.48	
	HILTON GRAND VACATIONS TRUST	559,978.81	552,041.50	
	HILTON GRAND VACATIONS TRUST	699,973.51	695,697.65	
	HILTON USA TRUST	5,000,000.00	4,973,861.00	
	HILTON USA TRUST	2,150,000.00	2,143,620.31	
	HILTON USA TRUST	10,000,000.00	9,964,573.00	
	HONO MORTGAGE TRUST	2,500,000.00	2,473,437.50	
	HPEFS EQUIPMENT TRUST	1,879,868.96	1,881,662.35	
	HPEFS EQUIPMENT TRUST	5,725,000.00	5,763,763.98	
	HUNTINGTON NATIONAL BANK	1,750,000.00	1,755,848.82	
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,379,977.01	
	HYUNDAI CAPITAL AMERICA	3,624,000.00	3,651,379.03	
	IMPERIAL BRANDS FIN PLC	1,300,000.00	1,296,143.34	
	ITC HOLDINGS CORP	5,747,000.00	5,730,831.10	
	JACK IN THE BOX FUNDING LLC	2,917,067.82	2,898,492.22	
	JACK IN THE BOX FUNDING LLC	7,820,000.00	7,592,836.82	
	JACKSON NATL LIFE GLOBAL	6,298,000.00	6,320,248.06	
	JIMMY JOHN'S FUNDING LLC	10,005,000.00	9,952,322.67	
	JIMMY JOHN'S FUNDING LLC	2,406,250.00	2,381,260.61	
	JP MORGAN CHASE COMMERCIAL MOR	1,000,000.00	992,129.60	

Category	Issuer Name	Shares/Par	Market Value Base
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,073,449.00
	JP MORGAN CHASE COMMERCIAL MOR	13,970,000.00	13,873,242.38
	JP MORGAN CHASE COMMERCIAL MOR	1,510,000.00	1,496,838.39
	JP MORGAN MORTGAGE TRUST	39,938.00	26,820.53
	JP MORGAN MORTGAGE TRUST	1,379,732.44	1,362,794.43
	JPMORGAN CHASE & CO	2,982,000.00	2,955,646.75
	JPMORGAN CHASE & CO	1,325,000.00	1,324,042.40
	KEYSPAN GAS EAST CORP	5,012,000.00	4,977,305.78
	KNDR TRUST 2021-KIND	6,148,663.39	6,117,920.07
	L3HARRIS TECH INC	4,250,000.00	4,283,068.23
	M&T EQUIPMENT NOTES	1,724,054.51	1,727,357.97
	MADISON PARK FUNDING LTD	2,911,646.95	2,910,624.96
	MADISON PARK FUNDING LTD	1,799,000.00	1,799,041.38
	MERCEDES-BENZ FIN NA	8,255,000.00	8,286,171.95
	MERCEDES-BENZ FIN NA	4,780,000.00	4,783,884.42
	MERRILL LYNCH MORTGAGE INVESTO	9,187.02	9,253.00
	MF1 MULTIFAMILY HOUSING MORTGA	4,788,815.14	4,792,391.91
	MILL CITY MORTGAGE TRUST	1,802,716.08	1,790,154.93
	MILL CITY MORTGAGE TRUST	630,260.51	627,549.19
	MILL CITY MORTGAGE TRUST	7,225,000.00	7,064,924.35
	MILL CITY MORTGAGE TRUST	1,368,353.38	1,341,511.35
	MLCC MORTGAGE INVESTORS INC	11,047.94	10,908.32
	MORGAN STANLEY BAML TRUST	1,019,140.25	1,009,982.26
	MORGAN STANLEY BAML TRUST	7,245,000.00	7,174,204.76
	MORGAN STANLEY CAPITAL I TRUST	8,406,728.00	8,278,706.98
	MORGAN STANLEY CAPITAL I TRUST	14,285,000.00	14,049,621.77
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,605,471.97
	MORGAN STANLEY RESIDENTIAL MOR	4,091,323.41	4,111,950.64
	MVW 2020-1 LLC	1,576,016.64	1,560,328.34
	NEIGHBORLY ISSUER LLC	1,406,500.00	1,410,549.59
	NEW RESIDENTIAL MORTGAGE LOAN	3,763,098.68	3,787,775.58
	NOMURA HOLDINGS INC	1,450,000.00	1,425,643.18
	NUTRIEN LTD	7,768,000.00	7,749,770.60
	OCTAGON INVESTMENT PARTNERS XX	404,737.91	404,795.79
	ONEMAIN DIRECT AUTO RECEIVABLE	9,470,000.00	9,489,779.99
	ONEMAIN FINANCIAL ISSUANCE TRU	68,077.02	68,083.98
	ONEMAIN FINANCIAL ISSUANCE TRU	13,460,000.00	13,237,910.00
	ONEMAIN FINANCIAL ISSUANCE TRU	3,500,000.00	3,420,309.90
	ONEMAIN FINANCIAL ISSUANCE TRU	345,133.43	345,681.12
	ONEOK INC	4,235,000.00	4,210,458.94
	ONEOK INC	3,930,000.00	3,952,788.11
	ONSLOW BAY FINANCIAL LLC	4,009,051.29	4,029,118.60
	ONSLOW BAY FINANCIAL LLC	3,685,035.83	3,699,286.60
	ONSLOW BAY FINANCIAL LLC	4,754,621.38	4,767,182.14
	PALMER SQUARE LOAN FUNDING LTD	10,000,000.00	9,994,610.00
	PALMER SQUARE LOAN FUNDING LTD	9,911,142.09	9,904,620.56
	PENSKE TRUCK LEASING/PTL	9,156,000.00	9,088,762.27

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	PNC CAPITAL TRUST C	3,000,000.00	2,959,550.13
	POST ROAD EQUIPMENT FINANCE	4,260,770.95	4,288,242.27
	PRESTIGE AUTO RECEIVABLES TRUS	1,306,753.66	1,307,327.59
	PROGRESS RESIDENTIAL TRUST	7,345,000.00	7,240,707.61
	PUBLIC STORAGE	5,500,000.00	5,508,584.73
	REGATTA XX FUNDING LTD	2,287,999.99	2,288,004.57
	RELIANCE STAND LIFE II	2,000,000.00	1,971,886.36
	RESIDENTIAL FUNDING MTG SEC I	175,121.21	152,032.55
	RMF PROPRIETARY ISSUANCE TRUST	5,532,351.89	5,320,682.45
	ROMARK CLO LTD	32,987.89	32,990.00
	RYDER SYSTEM INC	2,224,000.00	2,198,778.73
	SANTANDER DRIVE AUTO RECEIVABL	8,789,325.52	8,818,664.29
	SANTANDER DRIVE AUTO RECEIVABL	19,220,000.00	19,223,325.06
	SCF EQUIPMENT TRUST LLC	746,483.67	748,419.38
	SCF EQUIPMENT TRUST LLC	2,036,887.02	2,041,397.30
	SEALED AIR CORP	9,595,000.00	9,575,524.07
	SEQUOIA MORTGAGE TRUST	713,758.66	697,940.27
	SEQUOIA MORTGAGE TRUST	767,707.55	721,683.41
	SG COMMERCIAL MORTGAGE SECURIT	421,801.34	421,196.65
	SHOPS AT CRYSTALS TRUST 2016-C	6,390,000.00	6,367,538.51
	SHOPS AT CRYSTALS TRUST 2016-C	6,620,000.00	6,600,783.46
	SHOPS AT CRYSTALS TRUST 2016-C	5,595,000.00	5,580,001.48
	SIERRA RECEIVABLES FUNDING CO	1,077,591.09	1,073,270.27
	STARWOOD MORTGAGE RESIDENTIAL	1,772,529.44	1,741,446.72
	TOWD POINT MORTGAGE TRUST	1,053,997.59	1,046,624.46
	TOWD POINT MORTGAGE TRUST	1,729,416.56	1,717,027.71
	TOWD POINT MORTGAGE TRUST	2,522,317.98	2,512,029.44
	TOWD POINT MORTGAGE TRUST	1,446,448.26	1,432,193.22
	TOWD POINT MORTGAGE TRUST	849,769.58	850,061.82
	TOWD POINT MORTGAGE TRUST	1,894,227.17	1,852,019.24
	TRITON CONTAINER	5,896,000.00	5,889,693.17
	TRUIST FINANCIAL CORP	11,050,000.00	10,861,724.35
	TXBL MUNI FUNDING TRUST VARIOU	800,000.00	800,000.00
	TXBL MUNI FUNDING TRUST VARIOU	725,000.00	725,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,645,000.00	1,645,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,000,000.00	1,000,000.00
	UNITEDHEALTH GROUP INC	5,045,000.00	5,048,497.85
	US TREASURY N/B	15,870,000.00	15,743,535.94
	VEGAS TRUST	13,330,000.00	13,357,481.13
	VICI PROPERTIES / NOTE	3,293,000.00	3,284,002.37
	VICI PROPERTIES / NOTE	1,860,000.00	1,857,796.14
	VISTRA OPERATIONS CO LLC	2,000,000.00	2,006,060.00
	VOLKSWAGEN GROUP AMERICA	2,853,000.00	2,835,412.42
	VOLKSWAGEN GROUP AMERICA	2,405,000.00	2,417,694.26
	VOLKSWAGEN GROUP AMERICA	3,615,000.00	3,625,544.99
	WEA FINANCE LLC	6,192,000.00	6,115,329.97
	WELLS FARGO COMMERCIAL MORTGAG	2,176,509.62	2,172,735.55

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	WESTLAKE AUTOMOBILE RECEIVABLE	1,000,000.00	1,018,148.70	
	WESTLAKE AUTOMOBILE RECEIVABLE	4,900,000.00	4,931,037.58	
	WOODMONT TRUST	5,750,000.00	5,750,523.25	
	YARA INTERNATIONAL ASA	6,068,000.00	6,054,481.04	
	YARA INTERNATIONAL ASA	2,900,000.00	2,905,430.11	
TOTAL TS Ultra Short Duration FI		**998,992,926.99**	**994,010,806.42**	