

TS Ultra Short Duration FI

Effective Date : 06/30/2026

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	1166 AVENUE OF THE AMERICAS CO	4,335,148.19	4,364,720.40
	AFFIRM INC	6,255,000.00	6,252,693.16
	AFFIRM INC	1,410,000.00	1,407,562.67
	AFFIRM MASTER TRUST	11,990,000.00	12,006,197.29
	ALEXANDRIA REAL ESTATE E	5,000,000.00	4,996,776.00
	AMERICAN CREDIT ACCEPTANCE REC	6,753,518.72	6,785,727.60
	AMERICAN CREDIT ACCEPTANCE REC	778,069.58	778,588.63
	AMERICAN CREDIT ACCEPTANCE REC	4,400,000.00	4,400,694.32
	AMERICAN CREDIT ACCEPTANCE REC	2,087,854.74	2,090,753.52
	AMERICAN CREDIT ACCEPTANCE REC	10,000,000.00	10,204,367.00
	AMERICAN CREDIT ACCEPTANCE REC	3,568,901.04	3,587,986.10
	AMERICAN CREDIT ACCEPTANCE REC	11,450,000.00	11,546,885.32
	AMERICAN TOWER CORP	4,580,000.00	4,546,634.93
	AMERICREDIT AUTOMOBILE RECEIVA	6,670,000.00	6,632,220.45
	AMERICREDIT AUTOMOBILE RECEIVA	2,435,183.69	2,431,078.94
	AMRIZE FINANCE US LLC	2,671,000.00	2,674,401.14
	ARBYS FUNDING LLC	11,154,487.50	10,912,131.72
	ARROYO MORTGAGE TRUST	10,247,295.01	9,948,703.18
	ASSET BACKED SECURITIES CORP H	1,049,611.14	1,038,965.04
	AUDAX SENIOR DEBT CLO LLC	7,100,000.00	7,103,450.60
	AUDAX SENIOR DEBT CLO LLC	7,200,000.00	7,217,301.60
	AUTODESK INC	3,177,000.00	3,145,116.77
	BANC OF AMERICA COMMERCIAL MOR	13,710,000.00	13,578,303.11
	BANK	14,788,913.00	14,545,190.23
	BANK	10,535,000.00	10,349,591.37
	BARCLAYS PLC	9,443,000.00	9,520,035.43
	BAYPORT POLYMERS LLC	3,440,000.00	3,435,523.80
	BCRED BSL STATIC CLO LTD	4,343,283.25	4,345,485.29
	BEAR STEARNS ADJUSTABLE RATE M	302,377.07	304,975.12
	BEAR STEARNS ASSET BACKED SECU	78,905.80	64,734.77
	BERRY GLOBAL INC	17,081,000.00	16,824,236.87
	BNSF RAILWAY CO 2015-1 P	4,622,835.55	4,546,714.09
	BOARDWALK PIPELINES LP	7,965,000.00	7,953,597.78
	BOSTON PROPERTIES LP	3,578,000.00	3,566,348.92
	BPR TRUST	5,200,000.00	5,336,894.68
	BRIDGESTRE LENDING AUTO SECUR	9,845,000.00	9,886,104.84
	BX TRUST	5,495,000.00	5,495,000.00
	BX TRUST	7,496,300.00	7,496,300.00
	BX TRUST	3,654,863.09	3,654,863.09
	BX TRUST	1,000,000.00	999,687.50
	BX TRUST	4,958,490.57	4,806,553.00
	BXMT LTD	6,699,272.54	6,695,951.71
	CADILLAC FAIRVIEW PRP TR	10,300,000.00	10,256,497.23
	CARLYLE GLOBAL MARKET STRATEGI	6,234,609.80	6,237,976.49
	CASCADE FUNDING MORTGAGE TRUST	3,032,516.37	3,001,349.08
	CFCRE COMMERCIAL MORTGAGE TRUS	7,300,000.00	7,255,981.00

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	CIM TRUST	3,622,148.11	3,574,193.77
	CITIBANK NA	3,950,000.00	3,950,237.00
	CITIZENS FINANCIAL GROUP	7,955,000.00	7,946,659.74
	CNH INDUSTRIAL CAP LLC	1,000,000.00	998,896.82
	CNH INDUSTRIAL CAP LLC	5,882,000.00	5,878,977.00
	COLT FUNDING LLC	2,980,990.69	2,972,077.53
	COMMUNITY PROGRAM LOAN TRUST	97.77	98.03
	CONTINENTAL RESOURCES	3,263,000.00	3,233,243.66
	COREVEST AMERICAN FINANCE TRUS	4,750,000.00	4,710,227.78
	CREDIT ACCEPTANCE AUTO LOAN TR	3,406,605.52	3,430,138.69
	CREDIT ACCEPTANCE AUTO LOAN TR	7,490,000.00	7,455,671.83
	CREDIT ACCEPTANCE AUTO LOAN TR	6,826,000.00	6,835,621.93
	CREDIT SUISSE MORTGAGE TRUST	4,543,319.40	4,459,894.06
	CROWN CASTLE INC	2,913,000.00	2,905,292.26
	CROWN CASTLE INC	2,118,000.00	2,115,313.11
	CSAIL COMMERCIAL MORTGAGE TRUS	3,616,992.07	3,605,345.36
	DAIMLER TRUCK FINAN NA	3,495,000.00	3,519,769.97
	DAIMLER TRUCK FINAN NA	8,808,000.00	8,791,087.85
	DOC DR LLC	2,515,000.00	2,512,059.26
	DREYFUS GOVERNMENT CASH MANAGE	51,258,896.04	51,258,896.04
	DRIVE AUTO RECEIVABLES TRUST	2,782,217.04	2,782,665.26
	DRYDEN SENIOR LOAN FUND	3,058,535.93	3,059,123.17
	DRYDEN SENIOR LOAN FUND	3,652,507.82	3,649,695.39
	DT AUTO OWNER TRUST	681,353.29	681,140.78
	DT AUTO OWNER TRUST	3,202,263.34	3,228,059.81
	DTE ENERGY CO	9,520,000.00	9,567,994.03
	ELEVANCE HEALTH INC	4,000,000.00	4,005,117.44
	ELMWOOD CLO X LTD	3,737,250.00	3,737,156.57
	EXETER AUTOMOBILE RECEIVABLES	776,945.75	778,167.57
	EXETER AUTOMOBILE RECEIVABLES	3,294,686.10	3,330,516.80
	EXETER AUTOMOBILE RECEIVABLES	164,882.23	164,674.05
	FANNIE MAE	1,160.97	1,149.08
	FANNIE MAE	24,636.38	24,695.01
	FANNIE MAE	4,075.08	4,169.67
	FANNIE MAE	1,503.07	1,529.96
	FANNIE MAE	116.86	116.53
	FANNIE MAE	353.50	352.51
	FANNIE MAE	29,794.01	30,090.27
	FANNIE MAE	119,766.18	123,877.03
	FANNIE MAE	66,603.33	67,265.66
	FANNIE MAE	28,994.45	28,739.18
	FANNIE MAE	5,912.99	5,880.82
	FANNIE MAE	138,285.49	142,724.82
	FANNIE MAE	314,173.72	322,768.44
	FANNIE MAE	2,072.58	2,072.58
	FANNIE MAE	26,911.94	27,328.42
	FANNIE MAE	12,164.65	11,865.27

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	FANNIE MAE	605.75	603.54
	FANNIE MAE	46,020.39	45,999.20
	FANNIE MAE	104,824.42	105,571.23
	FANNIE MAE	31,283.60	31,633.85
	FANNIE MAE	129,000.13	130,983.71
	FANNIE MAE	5,083.57	5,078.09
	FANNIE MAE	31,453.87	32,082.34
	FANNIE MAE	94,139.59	97,560.34
	FANNIE MAE	42,233.68	42,287.02
	FANNIE MAE	38,075.08	38,994.72
	FANNIE MAE	22,367.80	23,945.24
	FANNIE MAE	21,713.32	22,781.69
	FANNIE MAE	1,290.37	1,328.21
	FANNIE MAE	38,078.50	39,268.08
	FANNIE MAE	12,750.44	13,115.27
	FANNIE MAE	2,192.10	2,248.61
	FANNIE MAE	14,030.32	13,996.19
	FANNIE MAE	22,385.19	22,607.81
	FANNIEMAE WHOLE LOAN	71,595.00	71,979.76
	FIFTH THIRD BANK INC	6,730,000.00	6,734,864.24
	FIFTH THIRD FINANCL CORP	2,038,000.00	2,037,379.06
	FINANCE OF AMERICA HELM BUYOUT	6,925,140.31	6,847,656.99
	FNA VI LLC	660,317.83	623,848.08
	FOCUS BRANDS FUNDING LLC	7,730,450.00	7,706,557.50
	FORTRESS CREDIT OPPORTUNITIES	6,355,397.85	6,356,999.41
	FORTRESS CREDIT OPPORTUNITIES	1,196,737.12	1,196,874.74
	FREDDIE MAC	20,127.98	20,496.31
	FREDDIE MAC	8,624.17	8,656.15
	FREDDIE MAC	31,478.48	32,374.24
	FREDDIE MAC	5,856.81	6,093.47
	FREDDIE MAC	67,071.96	68,836.29
	FREDDIE MAC	55,428.56	57,420.74
	FREDDIE MAC	23,334.42	24,009.03
	FREDDIE MAC	49,634.39	51,218.59
	FREDDIE MAC	41,882.97	43,067.47
	FREDDIE MAC	20,220.96	20,699.22
	FREDDIE MAC	33,185.39	34,038.62
	FREDDIE MAC	3,715.14	3,815.50
	FREDDIE MAC	2,637.91	2,709.17
	FREDDIE MAC	73,686.24	75,574.35
	FREDDIE MAC	160,313.83	165,718.83
	FREDDIE MAC	61,308.04	62,676.04
	FREDDIE MAC	25,854.83	26,761.44
	FREDDIE MAC	4,120.44	4,084.97
	FREDDIE MAC	60,361.45	60,163.74
	GCAT	711,549.63	712,563.09
	GENERAL MOTORS FINL CO	11,350,000.00	11,339,072.11

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	GLS AUTO RECEIVABLES TRUST	7,240,000.00	7,223,025.82
	GLS AUTO RECEIVABLES TRUST	1,397,037.81	1,402,517.41
	GLS AUTO RECEIVABLES TRUST	9,625,000.00	9,679,808.60
	GLS AUTO RECEIVABLES TRUST	2,000,000.00	1,997,967.20
	GLS AUTO RECEIVABLES TRUST	761,000.00	766,635.05
	GLS AUTO RECEIVABLES TRUST	5,955,000.00	5,936,509.13
	GLS AUTO RECEIVABLES TRUST	3,310,000.00	3,344,148.94
	GLS AUTO RECEIVABLES TRUST	3,520,732.17	3,542,747.31
	GLS AUTO SELECT RECEIVABLES TR	1,903,831.06	1,915,905.92
	GOLUB CAPITAL PARTNERS CLO LTD	3,800,000.00	3,766,453.60
	GOVERNMENT NATIONAL MORTGAGE A	6,058.38	6,062.26
	GOVERNMENT NATIONAL MORTGAGE A	140,969.80	143,682.39
	GOVERNMENT NATIONAL MORTGAGE A	89,694.46	90,493.00
	GOVERNMENT NATIONAL MORTGAGE A	40,297.80	40,830.58
	GOVERNMENT NATIONAL MORTGAGE A	82,113.94	83,099.87
	GOVERNMENT NATIONAL MORTGAGE A	97,087.45	98,322.21
	GREAT AMERICA LEASING RECEIVAB	7,650,000.00	7,696,541.07
	GREAT AMERICA LEASING RECEIVAB	8,268,000.00	8,337,681.88
	GREAT AMERICA LEASING RECEIVAB	5,435,000.00	5,460,976.04
	GREAT AMERICA LEASING RECEIVAB	5,304,000.00	5,334,745.70
	GREAT AMERICA LEASING RECEIVAB	5,850,000.00	5,899,674.11
	GREYWOLF CLO LTD	6,444,000.00	6,450,102.47
	GS MORTGAGE SECURITIES TRUST	560,699.16	501,660.73
	GS MORTGAGE SECURITIES TRUST	8,580,000.00	8,553,323.06
	GSR MORTGAGE LOAN TRUST	932,989.91	936,142.95
	HCA INC	2,353,000.00	2,352,010.12
	HILTON GRAND VACATIONS TRUST	514,136.78	508,361.53
	HILTON GRAND VACATIONS TRUST	642,670.97	639,586.09
	HILTON USA TRUST	5,000,000.00	4,982,807.00
	HILTON USA TRUST	2,150,000.00	2,145,586.27
	HILTON USA TRUST	10,000,000.00	9,973,416.00
	HONO MORTGAGE TRUST	2,500,000.00	2,475,000.00
	HPEFS EQUIPMENT TRUST	3,355,826.82	3,369,856.53
	HUNTINGTON NATIONAL BANK	1,750,000.00	1,753,818.33
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,372,093.57
	HYUNDAI CAPITAL AMERICA	3,624,000.00	3,646,044.97
	IMPERIAL BRANDS FIN PLC	1,300,000.00	1,298,962.99
	JACK IN THE BOX FUNDING LLC	362,503.36	353,617.61
	JACKSON NATL LIFE GLOBAL	6,298,000.00	6,309,509.91
	JIMMY JOHN'S FUNDING LLC	9,961,500.00	9,927,970.59
	JIMMY JOHN'S FUNDING LLC	9,120,000.00	9,048,234.72
	JP MORGAN CHASE COMMERCIAL MOR	1,000,000.00	994,646.20
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,059,500.00
	JP MORGAN MORTGAGE TRUST	39,203.00	27,006.32
	JP MORGAN MORTGAGE TRUST	1,302,434.93	1,279,982.51
	JPMORGAN CHASE & CO	2,982,000.00	2,968,289.15
	JPMORGAN CHASE & CO	1,325,000.00	1,324,810.60

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	KEYSPAN GAS EAST CORP	5,012,000.00	5,001,194.83
	KNDR TRUST 2021-KIND	6,148,663.39	6,138,944.20
	L3HARRIS TECH INC	4,250,000.00	4,271,331.26
	M&T EQUIPMENT NOTES	787,050.35	787,835.04
	MADISON PARK FUNDING LTD	1,626,614.99	1,626,169.30
	MADISON PARK FUNDING LTD	1,349,250.00	1,349,264.84
	MERCEDES-BENZ FIN NA	8,255,000.00	8,278,441.72
	MERCEDES-BENZ FIN NA	4,780,000.00	4,781,625.20
	MERRILL LYNCH MORTGAGE INVESTO	8,908.09	8,952.54
	MF1	4,394,171.91	4,399,997.26
	MILL CITY MORTGAGE TRUST	1,587,393.59	1,576,437.56
	MILL CITY MORTGAGE TRUST	193,341.96	192,760.58
	MILL CITY MORTGAGE TRUST	7,225,000.00	7,076,982.87
	MILL CITY MORTGAGE TRUST	1,206,838.34	1,182,964.78
	MLCC MORTGAGE INVESTORS INC	10,744.32	10,593.86
	MORGAN STANLEY BAML TRUST	1,519,445.50	1,514,894.15
	MORGAN STANLEY CAPITAL I TRUST	8,406,728.00	8,293,723.92
	MORGAN STANLEY CAPITAL I TRUST	14,285,000.00	14,065,793.82
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,605,132.28
	MORGAN STANLEY RESIDENTIAL MOR	3,495,922.68	3,503,621.75
	MVW 2020-1 LLC	1,418,723.56	1,414,000.49
	NEIGHBORLY ISSUER LLC	1,402,875.00	1,404,941.01
	NEW RESIDENTIAL MORTGAGE LOAN	3,449,139.89	3,458,707.80
	NOMURA HOLDINGS INC	1,450,000.00	1,433,665.52
	NUTRIEN LTD	7,768,000.00	7,758,669.23
	ONEMAIN DIRECT AUTO RECEIVABLE	7,772,901.05	7,781,784.70
	ONEMAIN FINANCIAL ISSUANCE TRU	13,460,000.00	13,287,974.47
	ONEMAIN FINANCIAL ISSUANCE TRU	3,332,810.63	3,270,061.14
	ONEOK INC	4,235,000.00	4,213,809.25
	ONEOK INC	3,930,000.00	3,942,731.39
	ONSLOW BAY FINANCIAL LLC	3,671,938.84	3,681,599.34
	ONSLOW BAY FINANCIAL LLC	3,309,783.28	3,311,608.29
	ONSLOW BAY FINANCIAL LLC	4,306,362.84	4,303,456.48
	PALMER SQUARE LOAN FUNDING LTD	9,002,193.11	8,995,441.47
	PALMER SQUARE LOAN FUNDING LTD	9,409,670.13	9,404,965.29
	PARK AVENUE TRUST	4,250,000.00	4,197,976.18
	PENSKE TRUCK LEASING/PTL	9,156,000.00	9,119,154.06
	PNC CAPITAL TRUST C	3,000,000.00	2,964,435.42
	POST ROAD EQUIPMENT FINANCE	3,597,800.84	3,611,022.40
	PRESTIGE AUTO RECEIVABLES TRUS	274,235.31	274,288.02
	PROGRESS RESIDENTIAL TRUST	7,345,000.00	7,254,923.12
	PUBLIC STORAGE	5,500,000.00	5,511,957.00
	REGATTA XX FUNDING LTD	1,715,999.99	1,715,993.13
	RELIANCE STAND LIFE II	2,000,000.00	1,978,473.22
	RESIDENTIAL FUNDING MTG SEC I	173,256.31	150,517.34
	RMF PROPRIETARY ISSUANCE TRUST	5,350,748.49	5,176,653.33
	RYDER SYSTEM INC	2,224,000.00	2,213,738.95

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	SANTANDER DRIVE AUTO RECEIVABL	7,079,525.71	7,093,667.77
	SANTANDER DRIVE AUTO RECEIVABL	19,220,000.00	19,190,291.65
	SCF EQUIPMENT TRUST LLC	1,013,202.06	1,013,266.80
	SEQUOIA MORTGAGE TRUST	6,208,948.04	6,202,834.71
	SEQUOIA MORTGAGE TRUST	617,827.21	604,379.52
	SEQUOIA MORTGAGE TRUST	734,909.40	686,403.91
	SIERRA RECEIVABLES FUNDING CO	940,383.96	938,039.86
	SREIT TRUST	3,260,000.00	3,259,008.63
	STARWOOD MORTGAGE RESIDENTIAL	1,377,849.99	1,359,394.79
	TOWD POINT MORTGAGE TRUST	836,698.96	831,369.69
	TOWD POINT MORTGAGE TRUST	1,005,433.52	1,000,456.93
	TOWD POINT MORTGAGE TRUST	1,592,075.22	1,586,685.41
	TOWD POINT MORTGAGE TRUST	1,237,082.83	1,223,937.71
	TOWD POINT MORTGAGE TRUST	766,227.41	766,581.64
	TOWD POINT MORTGAGE TRUST	1,598,892.42	1,566,076.91
	TRUIST FINANCIAL CORP	11,050,000.00	10,925,815.13
	TXBL MUNI FUNDING TRUST VARIOU	800,000.00	800,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,524,000.00	1,524,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,000,000.00	1,000,000.00
	UNITEDHEALTH GROUP INC	5,045,000.00	5,045,504.50
	VEGAS TRUST	13,330,000.00	13,315,222.36
	VICI PROPERTIES / NOTE	3,293,000.00	3,286,688.77
	VICI PROPERTIES / NOTE	1,860,000.00	1,858,873.81
	VISTRA CORP	2,000,000.00	2,001,334.00
	VOLKSWAGEN GROUP AMERICA	2,853,000.00	2,843,487.70
	VOLKSWAGEN GROUP AMERICA	2,405,000.00	2,410,563.03
	VOLKSWAGEN GROUP AMERICA	3,615,000.00	3,623,029.35
	WEA FINANCE LLC	6,192,000.00	6,132,569.18
	WESTLAKE AUTOMOBILE RECEIVABLE	1,000,000.00	1,012,316.60
	WESTLAKE AUTOMOBILE RECEIVABLE	14,625,000.00	14,644,278.68
	WESTLAKE AUTOMOBILE RECEIVABLE	3,636,922.22	3,646,275.29
	WI TREAS. NT/BD	15,870,000.00	15,675,344.61
	WOODMONT TRUST	5,396,434.30	5,399,278.22
	WOODWARD CAPITAL MANAGEMENT	10,515,729.79	10,536,988.39
	YARA INTERNATIONAL ASA	2,900,000.00	2,894,517.35
TOTAL TS Ultra Short Duration FI		1,016,968,309.43	1,012,647,644.89