TS Strategic Income Fund

Effective Date : 09/30/2026

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base	
TS Strategic Income Fund				
	AB ISSUER LLC	1,268,597.38	1,203,242.29	
	ACADIA HEALTHCARE CO INC	377,000.00	372,058.74	
	ADAPTHEALTH LLC	547,000.00	507,230.86	
	ADT SEC CORP	794,000.00	743,620.22	
	AKER BP ASA	1,646,000.00	1,539,907.60	
	ALLSTATE CORP	672,000.00	672,446.88	
	AMCOR FLEXIBLES NORTH AM	1,243,000.00	1,219,272.78	
	AMER AIRLINE 16-1 A PTT	1,432,565.37	1,397,920.64	
	AMSTED INDUSTRIES	558,000.00	525,324.19	
	ARBOR MULTIFAMILY MORTGAGE SEC	1,025,000.00	860,479.92	
	ARES CAPITAL CORP	1,730,000.00	1,677,540.69	
	AZULE ENERGY FINANCE PLC	1,223,000.00	1,220,239.07	
	BANK OF AMERICA CORP	6,942.00	377,853.06	
	BANK5	895,000.00	855,193.80	
	BARCLAYS PLC	1,755,000.00	1,510,097.14	
	BEACON POINT DC LLC	1,851,000.00	1,695,455.18	
	BEAZER HOMES USA	535,000.00	512,451.46	
	BENCHMARK MORTGAGE TRUST	805,000.00	792,752.41	
	BENCHMARK MORTGAGE TRUST	20,999,609.25	423,604.12	
	BENCHMARK MORTGAGE TRUST	7,460,053.98	494,324.81	
	BIOCON BIOLOGICS GLOBAL	725,000.00	716,317.95	
	BLUELINX HOLDINGS INC	629,000.00	606,403.30	
	BNY DREYFUS GOVERNMENT CASH MA	2,202.10	2,202.10	
	BRASKEM NETHERLANDS	923,000.00	467,447.32	
	BRAVO RESIDENTIAL FUNDING TRUS	1,172,820.73	1,130,504.77	
	BRIDGECREST LENDING AUTO SECUR	615,000.00	602,989.79	
	BRIDGECREST LENDING AUTO SECUR	565,000.00	548,290.07	
	BRIDGECREST LENDING AUTO SECUR	530,000.00	520,766.61	
	BX TRUST 2019-OC11	1,035,000.00	935,213.58	
	CAJUN GLOBAL LLC	1,425,000.00	1,370,720.18	
	CAPITAL POWER US HOLDING	1,738,000.00	1,699,744.86	
	CARRIAGE SERVICES INC	555,000.00	516,361.84	
	CCO HLDGS LLC/CAP CORP	438,000.00	378,970.76	
	CELANESE US HOLDINGS LLC	507,000.00	514,101.04	
	CFCRE COMMERCIAL MORTGAGE TRUS	1,425,000.00	1,373,728.79	
	CHARTER COMM OPT LLC/CAP	1,717,000.00	1,651,739.58	
	CIFC FUNDING LTD	1,450,000.00	1,441,739.35	
	CIM TRUST	1,966,490.71	1,793,861.73	
	CIMPRESS PLC	752,000.00	731,941.30	
	CITIGROUP COMMERCIAL MORTGAGE	1,000,000.00	929,990.00	
	CITIGROUP COMMERCIAL MORTGAGE	2,750,000.00	2,524,416.13	
	CITIGROUP COMMERCIAL MORTGAGE	485,000.00	463,749.39	
	CITIZENS FINANCIAL GROUP	914,000.00	916,331.20	
	CKE RESTAURANTS HOLDINGS INC	1,373,875.00	1,285,802.47	
	CMS ENERGY CORP	974,000.00	922,327.55	
	CONSENSUS CLOUD SOLUTIONS INC	606,000.00	598,685.22	

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	CRB COMMERCIAL MORTGAGE TRUST	12,927,951.79	495,799.88	
	CREDIT SUISSE MORTGAGE TRUST	1,199,000.00	1,147,397.92	
	CREDIT SUISSE MORTGAGE TRUST	885,000.00	776,163.85	
	CSAIL COMMERCIAL MORTGAGE TRUS	905,000.00	873,896.51	
	CSAIL COMMERCIAL MORTGAGE TRUS	1,850,000.00	1,777,168.28	
	CSC HOLDINGS LLC	716,000.00	133,082.71	
	DIGITAL BRIGE ISSUER LLC	530,000.00	514,125.92	
	DIRECTV FIN LLC/COINC	516,000.00	532,650.80	
	DRIVEN BRANDS FUNDING LLC	506,355.23	472,885.10	
	ELEMENT FLEET MANAGEMENT	1,418,000.00	1,385,425.63	
	ENBRIDGE INC	1,784,000.00	1,739,579.65	
	ENERGY TRANSFER LP	621,000.00	616,489.96	
	ESTN TRUST	805,000.00	769,412.08	
	EXXONMOBIL HOLDINGS CORP	2,739.00	445,772.25	
	FINANCE OF AMERICA STRUCTURED	955,000.00	890,089.13	
	FOCUS BRANDS FUNDING LLC	1,070,000.00	1,034,792.29	
	FREDDIE MAC	913,297.51	747,066.60	
	FS LUXEMBOURG SARL	865,000.00	805,600.45	
	FTAI AVIATION INVESTORS	520,000.00	529,794.20	
	GENERAL MOTORS FINL CO	1,945,000.00	1,687,675.29	
	GILDAN ACTIVEWEAR INC	1,821,000.00	1,666,461.64	
	GLOBAL PAYMENTS INC	1,826,000.00	1,705,898.79	
	GLS AUTO RECEIVABLES TRUST	910,000.00	872,980.84	
	GLS AUTO RECEIVABLES TRUST	590,000.00	599,747.39	
	GOLDMAN SACHS GROUP INC	419.00	377,250.84	
	GOLDMAN SACHS GROUP INC	1,807,000.00	1,702,648.35	
	GOODYEAR TIRE & RUBBER	568,000.00	520,001.33	
	GRAY MEDIA INC	506,000.00	366,850.00	
	GROUP 1 AUTOMOTIVE INC	588,000.00	562,947.67	
	GS MORTGAGE SECURITIES TRUST	620,000.00	514,741.92	
	GS MORTGAGE-BACKED SECURITIES	913,081.36	781,057.01	
	HCA INC	1,624,000.00	1,593,634.42	
	HERC HOLDINGS INC	664,000.00	668,582.26	
	HF SINCLAIR CORP	1,270,000.00	1,262,795.95	
	HILCORP ENERGY I/HILCORP	552,000.00	528,057.33	
	HONEYWELL AEROSPACE INC	1,349,000.00	1,262,493.53	
	HSBC HOLDINGS PLC	1,791,000.00	1,701,876.40	
	IBM CORP	1,938.00	426,224.34	
	INVITATION HOMES OP	1,458,000.00	1,330,377.41	
	JACK IN THE BOX FUNDING LLC	37,375.94	37,021.16	
	JACK IN THE BOX FUNDING LLC	910,000.00	759,552.70	
	JOHNSON & JOHNSON	1,677.00	443,968.98	
	JP MORGAN MORTGAGE TRUST	937,257.51	846,766.33	
	JP MORGAN MORTGAGE TRUST	1,157,678.69	986,504.09	
	JPMBB COMMERCIAL MORTGAGE SECU	825,000.00	802,312.50	
	JPMORGAN CHASE & CO	1,691,000.00	1,567,270.26	
	JPMORGAN CHASE & CO	793,000.00	718,125.83	

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	JW COMMERCIAL MORTGAGE TRUST	1,070,000.00	1,076,011.05	
	KSL COMMERCIAL MORTGAGE TRUST	1,075,000.00	1,068,488.08	
	MAGNERA CORP	666,000.00	616,441.61	
	MAN US CLO LTD	1,700,000.00	1,699,950.70	
	MANITOWOC COMPANY INC	673,000.00	711,546.75	
	MARS INC	1,595,000.00	1,539,822.08	
	MASSAGE ENVY	860,076.21	855,930.81	
	MC BRAZIL DWNSTRM	807,565.83	812,847.31	
	MEDLINE BORROWER LP	1,690,000.00	1,613,165.67	
	MEDTRONIC PLC	5,000.00	431,450.00	
	MERITAGE HOMES CORP	1,677,000.00	1,602,125.19	
	META PLATFORMS INC	1,321,000.00	1,163,746.28	
	MIDAS OPCO HOLDINGS LLC	621,000.00	590,498.28	
	MIDWEST CONNECTOR CAPIT	1,442,000.00	1,405,218.07	
	MILL CITY MORTGAGE TRUST	2,550,000.00	2,163,407.76	
	MORGAN STANLEY	2,054,000.00	1,707,900.96	
	MSU ENERGY SA	925,000.00	910,098.87	
	NATIONAL MENTOR HOLDINGS	500,000.00	515,410.49	
	NAVIENT CORP	624,000.00	620,254.13	
	NEIGHBORLY ISSUER LLC	1,516,000.00	1,451,023.94	
	NEPTUNE BIDCO US INC	530,000.00	535,047.72	
	NEXTERA ENERGY CAPITAL	885,000.00	776,238.01	
	NEXTERA ENERGY CAPITAL	779,000.00	689,675.94	
	NGPL PIPECO LLC	1,564,000.00	1,701,031.47	
	NISSAN MOTOR ACCEPTANCE	541,000.00	508,890.78	
	OFFICE CHERIFIEN DES PHO	735,000.00	695,387.92	
	OHI GROUP SA	755,250.00	749,219.79	
	ONEMAIN FINANCE CORP	515,000.00	493,997.22	
	ONSLOW BAY FINANCIAL LLC	674,036.99	549,769.04	
	ONSLOW BAY FINANCIAL LLC	965,082.63	952,155.73	
	ORACLE CORP	1,245,000.00	1,050,959.69	
	OWENS-BROCKWAY	700,000.00	607,708.08	
	OXFORD FINANCE CREDIT FUND III	760,847.03	754,382.57	
	OXFORD FINANCE CREDIT FUND III	510,000.00	498,968.19	
	OXFORD FINANCE FUNDING TRUST	1,100,000.00	1,076,340.10	
	PACIFICORP	613,000.00	585,917.41	
	PALMER SQUARE LOAN FUNDING LTD	2,020,000.00	2,020,579.74	
	PARAMOUNT GLOBAL	296,000.00	296,190.87	
	PARAMOUNT SKYDANCE CORP	519,000.00	519,711.00	
	PARAMOUNT SKYDANCE CORP	519,000.00	519,474.50	
	PARAMOUNT SKYDANCE CORP	519,000.00	518,809.76	
	PENNYMAC FIN SVCS INC	581,000.00	513,597.90	
	PETROLEOS MEXICANOS	950,000.00	851,111.65	
	PETSMART LLC/PETSMART FI	376,000.00	367,540.49	
	PHILLIPS 66 CO	1,765,000.00	1,703,995.60	
	PLAINS ALL AMERICAN PIPE	628,000.00	627,541.81	
	PLAINS ALL AMERICAN PIPE	507,000.00	501,283.15	

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	PNC CAPITAL TRUST C	1,076,000.00	1,066,295.23	
	POLARIS INC	1,502,000.00	1,448,036.86	
	PRA GROUP INC	584,000.00	584,572.90	
	PROSE	735,000.00	722,153.23	
	PROVINCIA DE CORDOBA	890,000.00	825,475.00	
	PT SORIK MAR GEO POW	788,392.00	795,107.04	
	QTS CNTRL ISSUER LLC	816,000.00	796,081.66	
	QTS FAYETTEV I DC1-2/TRS	1,929,000.00	1,697,204.03	
	REPUBLIC OF GHANA	245,025.00	236,284.93	
	REPUBLIC OF GHANA	430,873.81	374,261.92	
	REPUBLIC OF SRI LANKA	485,480.00	469,503.12	
	RTX CORP	2,022.00	375,384.30	
	S&S HOLDINGS LLC	403,000.00	370,202.41	
	SALESFORCE INC	1,757,000.00	1,652,762.87	
	SEMPRA INFRASTRUCTURE PA	1,745,000.00	1,510,396.41	
	SEQUOIA MORTGAGE TRUST	965,517.23	935,436.15	
	SESI LLC	558,000.00	555,828.04	
	SPG MORTGAGE FUNDING CORP.	955,000.00	952,152.29	
	STANLEY BLACK & DECKER I	4,519.00	400,338.21	
	STANLEY BLACK & DECKER I	786,000.00	772,830.41	
	STATE STREET CORP	1,564,000.00	1,367,000.52	
	STONEPEAK NILE PARENT	561,000.00	560,868.00	
	STORE CAPITAL LLC	2,325,000.00	1,972,374.41	
	SUNOCO LP	587,000.00	590,341.79	
	SWORD PURCHASER LLC	399,000.00	403,998.46	
	SYSCO HOLD/SYSC CORP	1,682,000.00	1,650,103.78	
	TEXAS INSTRUMENTS INC	1,540.00	431,338.60	
	TEXTRON FINANCIAL CORP	1,929,000.00	1,755,184.99	
	TIMKEN CO	1,228,000.00	1,204,884.93	
	TOWD POINT MORTGAGE TRUST	2,000,000.00	1,614,137.80	
	TREEHOUSE FOODS INC	381,000.00	368,750.96	
	TRUIST FINANCIAL CORP	1,463,000.00	1,454,556.94	
	TSC SPV FUNDING LLC	620,000.00	602,484.13	
	TURNING POINT BRANDS INC	515,000.00	511,195.44	
	UBS COMMERCIAL MORTGAGE TRUST	540,000.00	531,054.68	
	UBS COMMERCIAL MORTGAGE TRUST	870,000.00	785,019.62	
	UNITED AIRLINES INC	1,555,000.00	1,493,874.66	
	UPBOUND GROUP INC	600,000.00	582,885.96	
	US TREASURY N/B	8,390,000.00	7,501,512.09	
	US TREASURY N/B	11,520,000.00	10,036,800.00	
	US TREASURY N/B	6,640,000.00	6,199,062.50	
	US TREASURY N/B	9,135,000.00	8,508,396.09	
	VEDANTA RESOURCES	815,000.00	798,437.00	
	VENTURE GLOBAL LNG INC	537,000.00	541,983.50	
	VERIZON COMMUNICATIONS	1,598,000.00	1,538,140.84	
	VICI PROPERTIES / NOTE	1,660,000.00	1,592,684.16	
	VIDEOTRON LTD	1,697,000.00	1,606,501.35	

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	VISTRA OPERATIONS CO LLC	1,797,000.00	1,699,993.41	
	VITAL CARE ISSUER LLC	1,104,450.00	1,092,368.97	
	VOYAGER PARENT LLC	508,000.00	526,013.17	
	VT TOPCO INC	623,000.00	624,762.47	
	WI TREAS. NT/BD	7,280,000.00	6,611,150.00	
	WI TREAS. NT/BD	2,395,000.00	2,217,994.53	
	WI TREAS. NT/BD	15,000,000.00	14,235,937.50	
	ZAXBY'S FUNDING LLC	665,000.00	630,928.99	
TOTAL TS Strategic Income Fund		**281,010,605.28**	**228,830,273.92**	