

TS Ultra Short Duration FI

Effective Date : 12/31/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	1166 AVENUE OF THE AMERICAS CO	5,332,332.33	5,402,834.83
	AFFIRM INC	6,255,000.00	6,265,479.63
	ALINEA CLO LTD	62,288.68	62,292.67
	AMERICAN CREDIT ACCEPTANCE REC	3,475,467.75	3,481,686.75
	AMERICAN CREDIT ACCEPTANCE REC	860,509.52	861,589.20
	AMERICAN CREDIT ACCEPTANCE REC	5,875,431.97	5,924,228.61
	AMERICAN CREDIT ACCEPTANCE REC	788,077.04	791,496.35
	AMERICAN CREDIT ACCEPTANCE REC	1,829.73	1,830.33
	AMERICAN CREDIT ACCEPTANCE REC	5,485,000.00	5,531,144.21
	AMERICAN CREDIT ACCEPTANCE REC	11,575,000.00	11,670,430.09
	AMERICAN TOWER CORP	4,580,000.00	4,536,869.13
	AMERICREDIT AUTOMOBILE RECEIVA	109,741.20	109,571.30
	AMERICREDIT AUTOMOBILE RECEIVA	8,063,179.68	8,025,339.18
	APIDOS CLO	7,700,000.00	7,712,820.50
	ARBYS FUNDING LLC	7,802,662.50	7,600,239.59
	ARES CAPITAL CORP	5,739,000.00	5,738,564.75
	ARES CAPITAL CORP	1,500,000.00	1,480,720.70
	ASSET BACKED SECURITIES CORP H	1,596,507.91	1,577,023.49
	AVIS BUDGET RENTAL CAR FUNDING	1,743,333.33	1,739,785.30
	BAIN CAPITAL CREDIT CLO LIMIT	1,284,026.05	1,284,008.07
	BANC OF AMERICA COMMERCIAL MOR	3,330,000.00	3,293,787.92
	BANK	4,378,913.00	4,305,313.98
	BARCLAYS PLC	8,858,000.00	8,896,626.99
	BCRED BSL STATIC CLO LTD	8,007,000.00	8,008,857.62
	BDS LTD	849,227.41	849,567.02
	BEAR STEARNS ADJUSTABLE RATE M	320,915.12	322,805.02
	BEAR STEARNS ASSET BACKED SECU	85,727.45	71,344.63
	BELL CANADA	21,000,000.00	20,982,082.80
	BERRY GLOBAL INC	11,000,000.00	10,988,990.21
	BOSTON PROPERTIES LP	3,578,000.00	3,540,764.08
	BRIDGECREST LENDING AUTO SECUR	9,845,000.00	9,952,421.75
	BROOKLYN UNION GAS CO	3,057,000.00	3,053,088.39
	BX TRUST	5,495,000.00	5,491,694.21
	BX TRUST	7,496,300.00	7,489,544.33
	BX TRUST	773,529.77	773,049.87
	BX TRUST	3,900,810.15	3,898,454.45
	BX TRUST	980,000.00	978,777.74
	BX TRUST	1,000,000.00	999,381.90
	BX TRUST	4,958,490.57	4,831,888.90
	BX TRUST	2,783,928.36	2,773,970.25
	BX TRUST	3,257,196.18	3,245,544.21
	BX TRUST	2,115,785.55	2,108,214.85
	BX TRUST	1,690,658.20	1,689,095.52
	BXMT LTD	530,588.88	527,964.43
	BXMT LTD	8,495,000.00	8,465,450.14
	CADILLAC FAIRVIEW PRP TR	10,300,000.00	10,282,722.27

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	CARLYLE GLOBAL MARKET STRATEGI	9,935,615.70	9,939,589.95
	CASCADE FUNDING MORTGAGE TRUST	3,729,030.79	3,662,773.74
	CFCRE COMMERCIAL MORTGAGE TRUS	1,036,163.90	1,034,618.77
	CFCRE COMMERCIAL MORTGAGE TRUS	7,300,000.00	7,248,234.24
	CIFC FUNDING LTD	5,475,585.25	5,476,494.20
	CIM TRUST	17,693.66	17,640.08
	CITIBANK NA	3,950,000.00	3,957,087.21
	CITIGROUP COMMERCIAL MORTGAGE	2,137,450.00	2,129,154.77
	CITIGROUP COMMERCIAL MORTGAGE	12,600,000.00	12,447,729.00
	CITIZENS FINANCIAL GROUP	7,955,000.00	7,899,310.07
	CNH INDUSTRIAL CAP LLC	5,882,000.00	5,918,299.29
	COLT FUNDING LLC	3,578,868.48	3,582,237.98
	COLUMBIA PIPELINE HOLDCO	7,500,000.00	7,476,846.75
	COMERICA INC	2,038,000.00	2,031,082.70
	COMMUNITY PROGRAM LOAN TRUST	194.90	195.36
	CONTINENTAL RESOURCES	3,263,000.00	3,196,277.88
	CREDIT ACCEPTANCE AUTO LOAN TR	441,352.57	441,711.21
	CREDIT ACCEPTANCE AUTO LOAN TR	1,228,766.02	1,230,828.50
	CREDIT SUISSE MORTGAGE TRUST	5,206,064.51	5,143,891.08
	CSAIL COMMERCIAL MORTGAGE TRUS	8,119,429.33	8,090,953.68
	CSAIL COMMERCIAL MORTGAGE TRUS	4,700,000.00	4,665,401.89
	DAIMLER TRUCK FINAN NA	8,808,000.00	8,847,947.36
	DEWOLF PARK CLO LTD	921,653.02	921,718.46
	DREYFUS GOVERNMENT CASH MANAGE	3,374.39	3,374.39
	DRIVE AUTO RECEIVABLES TRUST	8,300,000.00	8,305,876.40
	DRYDEN SENIOR LOAN FUND	5,127,737.26	5,128,634.61
	DT AUTO OWNER TRUST	2,495,000.00	2,488,209.11
	ELEVANCE HEALTH INC	4,000,000.00	4,017,270.08
	ELMWOOD CLO X LTD	4,983,000.00	4,982,870.44
	ERP OPERATING LP	2,500,000.00	2,498,410.75
	EXETER AUTOMOBILE RECEIVABLES	2,263,149.78	2,246,822.06
	EXETER AUTOMOBILE RECEIVABLES	4,147,481.20	4,171,338.76
	EXETER AUTOMOBILE RECEIVABLES	577,850.06	575,188.71
	FANNIE MAE	3,429.99	3,383.92
	FANNIE MAE	27,590.12	28,033.26
	FANNIE MAE	577.79	586.16
	FANNIE MAE	6,476.23	6,645.91
	FANNIE MAE	1,998.88	2,045.00
	FANNIE MAE	1,503.55	1,499.09
	FANNIE MAE	4,486.54	4,472.94
	FANNIE MAE	32,509.28	33,467.90
	FANNIE MAE	130,671.63	136,028.49
	FANNIE MAE	73,466.94	75,633.50
	FANNIE MAE	29,847.23	30,067.62
	FANNIE MAE	6,675.80	6,761.72
	FANNIE MAE	146,343.19	151,448.84
	FANNIE MAE	343,403.65	353,861.71

TS Ultra Short Duration FI

Effective Date : 12/31/2025

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	FANNIE MAE	6,019.52	6,060.48
	FANNIE MAE	31,198.60	31,880.23
	FANNIE MAE	13,819.65	13,638.55
	FANNIE MAE	2,475.60	2,461.63
	FANNIE MAE	51,190.22	51,017.05
	FANNIE MAE	131,882.58	134,616.72
	FANNIE MAE	34,665.07	35,646.67
	FANNIE MAE	135,484.63	138,582.80
	FANNIE MAE	5,570.06	5,719.89
	FANNIE MAE	33,047.35	33,837.88
	FANNIE MAE	98,932.39	102,815.23
	FANNIE MAE	44,098.24	44,305.69
	FANNIE MAE	47,483.12	48,755.76
	FANNIE MAE	23,870.28	25,762.57
	FANNIE MAE	22,949.67	24,279.53
	FANNIE MAE	1,463.75	1,530.46
	FANNIE MAE	39,933.46	41,407.10
	FANNIE MAE	13,280.35	13,873.52
	FANNIE MAE	2,358.17	2,458.52
	FANNIE MAE	15,453.94	15,672.44
	FANNIE MAE	22,993.76	23,671.87
	FANNIEMAE WHOLE LOAN	77,787.00	79,027.62
	FIFTH THIRD BANK INC	6,730,000.00	6,742,982.91
	FINANCE OF AMERICA HECM BUYOUT	8,094,033.60	8,065,164.61
	FNA VI LLC	797,167.01	746,757.52
	FOCUS BRANDS FUNDING LLC	7,772,925.00	7,756,267.62
	FORTRESS CREDIT OPPORTUNITIES	8,340,000.00	8,342,919.00
	FORTRESS CREDIT OPPORTUNITIES	2,378,901.42	2,378,256.74
	FOURSIGHT CAPITAL AUTOMOBILE R	644,810.50	646,992.54
	FREDDIE MAC	23,538.36	24,100.60
	FREDDIE MAC	9,539.26	9,703.98
	FREDDIE MAC	52,168.51	54,091.31
	FREDDIE MAC	22,683.63	23,515.02
	FREDDIE MAC	69,673.14	71,815.13
	FREDDIE MAC	58,274.05	60,756.95
	FREDDIE MAC	24,714.56	25,602.49
	FREDDIE MAC	66,089.04	68,378.85
	FREDDIE MAC	54,283.83	56,101.89
	FREDDIE MAC	24,342.16	25,107.17
	FREDDIE MAC	40,946.12	42,262.83
	FREDDIE MAC	3,950.10	4,122.86
	FREDDIE MAC	2,898.15	3,024.90
	FREDDIE MAC	79,779.08	82,264.12
	FREDDIE MAC	175,521.64	182,660.48
	FREDDIE MAC	64,107.84	66,036.09
	FREDDIE MAC	26,773.11	27,849.44
	FREDDIE MAC	34,580.43	34,139.80

TS Ultra Short Duration FI

Effective Date : 12/31/2025

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	FREDDIE MAC	68,358.20	67,950.72
	GCAT	865,912.63	872,626.40
	GENERAL MOTORS FINL CO	10,231,000.00	10,266,635.08
	GLOBAL PAYMENTS INC	15,528,000.00	15,531,164.92
	GLS AUTO RECEIVABLES TRUST	1,311,884.97	1,311,917.11
	GLS AUTO RECEIVABLES TRUST	1,225,000.00	1,223,672.84
	GLS AUTO RECEIVABLES TRUST	3,060,806.15	3,085,462.78
	GLS AUTO RECEIVABLES TRUST	761,000.00	770,181.54
	GLS AUTO RECEIVABLES TRUST	6,448,668.63	6,510,245.03
	GLS AUTO SELECT RECEIVABLES TR	2,823,819.76	2,853,743.50
	GOLUB CAPITAL PARTNERS CLO LTD	3,800,000.00	3,808,751.40
	GOVERNMENT NATIONAL MORTGAGE A	6,170.17	6,193.32
	GOVERNMENT NATIONAL MORTGAGE A	151,587.86	155,097.51
	GOVERNMENT NATIONAL MORTGAGE A	95,875.28	97,360.40
	GOVERNMENT NATIONAL MORTGAGE A	42,755.75	43,480.94
	GOVERNMENT NATIONAL MORTGAGE A	87,722.39	89,169.25
	GOVERNMENT NATIONAL MORTGAGE A	104,568.77	106,569.51
	GPMT LTD.	499,530.34	499,247.31
	GRAPHIC PACKAGING INTERN	2,800,000.00	2,774,444.46
	GREAT AMERICA LEASING RECEIVAB	4,850,000.00	4,916,578.37
	GREYWOLF CLO LTD	6,444,000.00	6,439,051.01
	GS MORTGAGE SECURITIES TRUST	598,221.25	524,640.63
	GSR MORTGAGE LOAN TRUST	971,417.21	972,863.75
	HCA INC	14,650,000.00	14,661,443.85
	HILTON GRAND VACATIONS TRUST	618,800.15	610,854.26
	HILTON GRAND VACATIONS TRUST	773,500.18	771,870.18
	HILTON USA TRUST	2,150,000.00	2,142,272.04
	HONO MORTGAGE TRUST	2,500,000.00	2,468,854.25
	HPEFS EQUIPMENT TRUST	7,724,408.83	7,745,812.39
	HPEFS EQUIPMENT TRUST	5,725,000.00	5,784,400.88
	HUNTINGTON NATIONAL BANK	1,750,000.00	1,764,571.01
	HYUNDAI CAPITAL AMERICA	3,510,000.00	3,521,342.32
	HYUNDAI CAPITAL AMERICA	5,350,000.00	5,411,447.80
	HYUNDAI CAPITAL AMERICA	3,624,000.00	3,675,609.09
	ITC HOLDINGS CORP	5,747,000.00	5,719,766.12
	JACK IN THE BOX FUNDING LLC	4,881,562.50	4,843,812.89
	JACK IN THE BOX FUNDING LLC	7,862,500.00	7,611,096.56
	JACKSON NATL LIFE GLOBAL	6,298,000.00	6,348,938.98
	JIMMY JOHN'S FUNDING LLC	8,604,750.00	8,598,354.95
	JOHNS HOPKINS HEALTH SYS	600,000.00	599,510.22
	JP MORGAN CHASE COMMERCIAL MOR	1,000,000.00	991,858.40
	JP MORGAN CHASE COMMERCIAL MOR	1,300,000.00	1,072,500.00
	JP MORGAN CHASE COMMERCIAL MOR	10,400,000.00	10,285,086.24
	JP MORGAN MORTGAGE TRUST	40,220.73	27,032.82
	JP MORGAN MORTGAGE TRUST	1,401,050.99	1,393,959.15
	JPMORGAN CHASE & CO	2,982,000.00	2,960,251.44
	JPMORGAN CHASE & CO	1,325,000.00	1,327,493.98

TS Ultra Short Duration FI

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	KEYSPAN GAS EAST CORP	5,012,000.00	4,960,239.82
	KNDR TRUST 2021-KIND	6,148,663.39	6,123,309.38
	KYNDRYL HOLDINGS INC	3,959,000.00	3,894,181.27
	L3HARRIS TECH INC	3,800,000.00	3,802,620.40
	L3HARRIS TECH INC	4,250,000.00	4,312,065.47
	M&T EQUIPMENT NOTES	2,667,535.93	2,675,911.46
	MADISON PARK FUNDING LTD	5,104,038.40	5,105,727.84
	MADISON PARK FUNDING LTD	2,248,750.00	2,248,824.21
	MERCEDES-BENZ FIN NA	4,780,000.00	4,789,005.62
	MERRILL LYNCH MORTGAGE INVESTO	9,467.82	9,482.78
	MF1 MULTIFAMILY HOUSING MORTGA	6,548,363.92	6,550,414.21
	MILL CITY MORTGAGE TRUST	2,214,646.89	2,198,943.71
	MILL CITY MORTGAGE TRUST	994,289.19	989,410.51
	MLCC MORTGAGE INVESTORS INC	11,346.72	11,140.85
	MORGAN STANLEY BAML TRUST	6,124,000.00	6,091,463.19
	MORGAN STANLEY BAML TRUST	7,245,000.00	7,171,976.20
	MORGAN STANLEY CAPITAL I TRUST	8,406,728.00	8,248,599.97
	MORGAN STANLEY CAPITAL I TRUST	6,515,000.00	6,421,074.55
	MORGAN STANLEY CAPITAL I TRUST	5,661,653.42	4,605,755.06
	MORGAN STANLEY RESIDENTIAL MOR	4,471,170.71	4,508,189.77
	MPLX LP	4,705,000.00	4,686,460.42
	MVW 2020-1 LLC	1,735,627.25	1,709,815.18
	NEIGHBORLY ISSUER LLC	1,410,125.00	1,429,101.05
	NEW RESIDENTIAL MORTGAGE LOAN	4,120,036.05	4,162,826.74
	NOMURA HOLDINGS INC	1,450,000.00	1,424,524.49
	NUTRIEN LTD	7,768,000.00	7,765,669.83
	OCTAGON INVESTMENT PARTNERS XX	2,342,471.76	2,342,631.05
	ONEMAIN DIRECT AUTO RECEIVABLE	9,470,000.00	9,498,814.37
	ONEMAIN FINANCIAL ISSUANCE TRU	591,709.63	592,175.48
	ONEMAIN FINANCIAL ISSUANCE TRU	13,460,000.00	13,270,277.26
	ONEMAIN FINANCIAL ISSUANCE TRU	3,500,000.00	3,406,270.00
	ONEMAIN FINANCIAL ISSUANCE TRU	761,010.09	763,747.82
	ONEOK INC	4,235,000.00	4,230,640.28
	ONEOK INC	3,930,000.00	3,972,572.55
	ONSLOW BAY FINANCIAL LLC	4,316,691.68	4,358,909.79
	PALMER SQUARE LOAN FUNDING LTD	11,115,000.00	11,117,323.04
	PENSKE TRUCK LEASING/PTL	9,156,000.00	9,095,063.52
	PNC CAPITAL TRUST C	3,000,000.00	2,952,446.94
	POST ROAD EQUIPMENT FINANCE	4,799,881.19	4,837,340.90
	PRESTIGE AUTO RECEIVABLES TRUS	2,366,974.89	2,367,398.82
	PUBLIC STORAGE	5,500,000.00	5,518,071.96
	REGATTA XX FUNDING LTD	2,860,000.00	2,860,014.30
	RELIANCE STAND LIFE II	2,000,000.00	1,970,026.12
	RESIDENTIAL FUNDING MTG SEC I	176,947.72	151,984.84
	RMF PROPRIETARY ISSUANCE TRUST	5,952,747.66	5,731,246.51
	ROMARK CLO LTD	400,710.30	400,729.93
	SANTANDER DRIVE AUTO RECEIVABL	10,658,654.52	10,703,074.46

TS Ultra Short Duration FI

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	SANTANDER DRIVE AUTO RECEIVABL	599,171.56	599,748.50
	SBA TOWER TRUST	3,588,000.00	3,583,997.59
	SCF EQUIPMENT TRUST LLC	1,077,135.47	1,082,010.59
	SCF EQUIPMENT TRUST LLC	2,527,213.16	2,535,682.86
	SEALED AIR CORP	9,595,000.00	9,390,539.09
	SEQUOIA MORTGAGE TRUST	775,184.60	759,442.23
	SEQUOIA MORTGAGE TRUST	832,656.52	785,670.21
	SG COMMERCIAL MORTGAGE SECURIT	770,864.48	768,772.89
	SHOPS AT CRYSTALS TRUST 2016-C	6,620,000.00	6,580,123.11
	SHOPS AT CRYSTALS TRUST 2016-C	5,595,000.00	5,563,889.00
	SIERRA RECEIVABLES FUNDING CO	1,222,661.92	1,227,523.10
	SILGAN HOLDINGS INC	6,276,000.00	6,222,843.97
	STARWOOD MORTGAGE RESIDENTIAL	2,253,882.28	2,207,766.05
	TOWD POINT MORTGAGE TRUST	1,326,435.51	1,317,476.63
	TOWD POINT MORTGAGE TRUST	2,399,145.88	2,379,914.09
	TOWD POINT MORTGAGE TRUST	3,450,263.97	3,437,192.64
	TOWD POINT MORTGAGE TRUST	278,211.19	277,228.24
	TOWD POINT MORTGAGE TRUST	1,591,942.69	1,575,881.90
	TOWD POINT MORTGAGE TRUST	952,871.08	953,795.75
	TOWD POINT MORTGAGE TRUST	2,109,751.29	2,059,743.01
	TRITON CONTAINER	5,896,000.00	5,849,813.09
	TRUIST FINANCIAL CORP	11,050,000.00	10,828,172.24
	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	1,745,000.00	1,745,000.00
	TXBL MUNI FUNDING TRUST VARIOU	1,000,000.00	1,000,000.00
	UNITEDHEALTH GROUP INC	5,045,000.00	5,053,062.62
	VEGAS TRUST	13,330,000.00	13,512,058.47
	VISTRA OPERATIONS CO LLC	2,000,000.00	2,014,274.00
	VOLKSWAGEN GROUP AMERICA	2,405,000.00	2,430,110.28
	VOLKSWAGEN GROUP AMERICA	1,932,000.00	1,937,012.57
	VOLKSWAGEN GROUP AMERICA	3,615,000.00	3,649,961.93
	WEA FINANCE LLC	1,000,000.00	984,327.17
	WEC ENERGY GROUP INC	5,000,000.00	4,998,930.00
	WELLS FARGO COMMERCIAL MORTGAG	8,102,804.35	8,086,496.65
	WESTLAKE AUTOMOBILE RECEIVABLE	1,000,000.00	1,022,676.30
	WESTLAKE AUTOMOBILE RECEIVABLE	4,900,000.00	4,955,886.95
	WOODMONT TRUST	5,750,000.00	5,751,368.50
	YARA INTERNATIONAL ASA	6,068,000.00	6,050,256.62
TOTAL TS Ultra Short Duration FI		892,148,088.74	888,655,541.12