

# TS Ultra Short Duration FI

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Ultra Short Duration FI</b>			
	7-ELEVEN INC	6,700,000.00	6,706,873.06
	ABBVIE INC	11,500,000.00	11,765,017.50
	ACCREDITED MORTGAGE LOAN TRUST	712,853.05	712,961.47
	AEGIS ASSET BACKED SECURITIES	1,298,840.35	1,297,593.85
	AGL CLO 6 LTD	7,250,000.00	7,276,063.75
	AMERICAN CREDIT ACCEPTANCE REC	5,102,080.17	5,102,494.97
	AMERICAN CREDIT ACCEPTANCE REC	4,672,914.64	4,677,133.35
	AMERICAN CREDIT ACCEPTANCE REC	1,975,556.56	1,998,146.85
	AMERICAN CREDIT ACCEPTANCE REC	21,723.00	21,740.58
	AMERICAN CREDIT ACCEPTANCE REC	1,842,919.00	1,846,843.86
	AMERICAN CREDIT ACCEPTANCE REC	3,640,000.00	3,688,030.89
	AMERICAN CREDIT ACCEPTANCE REC	6,502,566.02	6,505,759.43
	AMERICAN HONDA FINANCE	3,500,000.00	3,524,273.76
	AMERICREDIT AUTOMOBILE RECEIVA	5,812,000.00	5,935,815.36
	AMERICREDIT AUTOMOBILE RECEIVA	11,546,492.87	11,655,503.31
	AMERICREDIT AUTOMOBILE RECEIVA	3,725,000.00	3,739,581.51
	AMERICREDIT AUTOMOBILE RECEIVA	1,068,229.88	1,070,430.65
	ATMOS ENERGY CORP	5,000,000.00	5,000,545.00
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,775,916.96
	AVERY POINT CLO LTD	3,000,000.00	3,000,942.00
	AVID AUTOMOBILE RECEIVABLES TR	970,612.46	977,886.04
	BDS LTD	6,048,000.00	6,044,239.96
	BEAR STEARNS ADJUSTABLE RATE M	184,426.27	184,595.04
	BEAR STEARNS ADJUSTABLE RATE M	1,167,984.54	1,224,198.70
	BEAR STEARNS ASSET BACKED SECU	140,790.48	143,171.22
	BHMS MORTGAGE TRUST	8,145,000.00	8,139,950.10
	BPR TRUST	8,900,000.00	8,899,992.88
	BSPRT 2018-FL4 ISSUER LTD.	9,830,049.49	9,833,043.72
	BX COMMERCIAL MORTGAGE TRUST 2	7,058,536.72	7,062,965.25
	BX TRUST	6,464,065.02	6,464,064.37
	BX TRUST	7,200,000.00	7,101,593.28
	CALIFORNIA ST ENTERPRISE DEV A	1,250,000.00	1,250,000.00
	CASCADE FUNDING MORTGAGE TRUST	6,940,665.00	6,942,413.35
	CD COMMERCIAL MORTGAGE TRUST	1,393,448.70	1,430,193.25
	CEDAR FUNDING LTD	7,590,000.00	7,613,468.28
	CENTERPOINT ENERGY RES	8,000,000.00	8,002,272.00
	CGRBS COMMERCIAL MORTGAGE TRUS	2,100,000.00	2,195,302.83
	CIFC FUNDING LTD	4,213,394.94	4,208,418.92
	CITIGROUP COMMERCIAL MORTGAGE	2,987,136.81	3,041,180.99
	CITIGROUP COMMERCIAL MORTGAGE	3,624,499.25	3,623,956.66
	CITIGROUP COMMERCIAL MORTGAGE	68,780,000.00	54,157.37
	CNH INDUSTRIAL CAP LLC	5,000,000.00	5,000,000.00
	COMERICA INC	4,367,000.00	4,669,228.89
	COMM MORTGAGE TRUST	35,158,694.30	993,222.57
	COMM MORTGAGE TRUST	66,165.88	66,130.57
	COMM MORTGAGE TRUST	951,619.30	961,021.87

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Effective Date : 03/31/2021

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	COMMUNITY PROGRAM LOAN TRUST	18,141.22	18,169.32
	CPS AUTO TRUST	2,345,000.00	2,386,777.11
	CPS AUTO TRUST	2,627,984.51	2,640,218.57
	CPS AUTO TRUST	7,425,685.56	7,433,520.40
	CPS AUTO TRUST	4,256,048.74	4,287,740.13
	CPS AUTO TRUST	4,232,996.91	4,278,946.94
	CREDIT AGRICOLE CIB NY	2,000,000.00	2,004,343.54
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	6,038,445.63
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,669,743.37
	CROSSROADS ASSET TRUST	3,408,907.64	3,409,136.38
	CROSSROADS ASSET TRUST	5,090,000.00	5,089,298.09
	CROWN CASTLE TOWERS LLC	4,040,000.00	4,064,067.90
	DBRR TRUST	306,155.67	306,093.06
	DELL EQUIPMENT FINANCE TRUST	4,555,000.00	4,573,612.19
	DIGNITY HEALTH	7,225,000.00	7,468,717.67
	DOMINION ENERGY INC	7,225,000.00	7,234,339.90
	DOMINOS PIZZA MASTER ISSUER LL	12,532,400.00	12,531,648.06
	DREYFUS GOVERNMENT CASH MANAGE	18,764,811.11	18,764,811.11
	DRIVE AUTO RECEIVABLES TRUST	3,683,585.23	3,732,452.41
	DRIVE AUTO RECEIVABLES TRUST	3,366,417.35	3,380,460.36
	DRIVE AUTO RECEIVABLES TRUST	11,381,019.48	11,440,529.69
	DRIVE AUTO RECEIVABLES TRUST	8,553,532.12	8,763,045.76
	DT AUTO OWNER TRUST	5,116,330.76	5,173,689.94
	DT AUTO OWNER TRUST	538,569.23	539,669.69
	DT AUTO OWNER TRUST	5,678,632.32	5,734,173.32
	DT AUTO OWNER TRUST	3,028,222.08	3,051,756.21
	DT AUTO OWNER TRUST	62,954.65	63,032.79
	DT AUTO OWNER TRUST	7,907,000.00	8,003,812.52
	DT AUTO OWNER TRUST	2,724,935.17	2,734,867.01
	DT AUTO OWNER TRUST	3,335,674.58	3,335,823.35
	DT AUTO OWNER TRUST	5,453,023.79	5,459,777.36
	ELARA HGV TIMESHARE ISSUER	124,427.03	124,505.36
	ELARA HGV TIMESHARE ISSUER	3,074,238.68	3,136,405.01
	ENRGY TRANS PT/REG FIN	5,000,000.00	5,381,833.95
	EXETER AUTOMOBILE RECEIVABLES	2,077,051.50	2,094,938.65
	EXETER AUTOMOBILE RECEIVABLES	7,229,880.45	7,232,049.41
	EXETER AUTOMOBILE RECEIVABLES	2,339,845.43	2,344,833.51
	FANNIE MAE	10,891.61	10,941.50
	FANNIE MAE	536.16	537.40
	FANNIE MAE	292,117.14	3,339.66
	FANNIE MAE	94,175.03	95,739.34
	FANNIE MAE	75,726.86	86,030.55
	FANNIE MAE	31,226.75	34,813.71
	FANNIE MAE	56,477.60	63,432.04
	FANNIE MAE	13,716.33	15,901.40
	FANNIE MAE	683.27	715.54
	FANNIE MAE	66,896.49	71,415.68

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	FANNIE MAE	75,616.52	80,744.04
	FANNIE MAE	71,992.53	83,111.69
	FANNIE MAE	5,609.72	5,890.97
	FANNIE MAE	393,327.70	415,770.80
	FANNIE MAE	148,669.64	172,951.55
	FANNIE MAE	71,570.93	80,675.92
	FANNIE MAE	17,135.85	18,741.80
	FANNIE MAE	272,811.51	283,421.75
	FANNIE MAE	1,052,535.84	1,092,935.53
	FANNIE MAE	23,551.86	23,638.55
	FANNIE MAE	84,421.59	84,367.14
	FANNIE MAE	39,764.65	43,631.48
	FANNIE MAE	29,233.75	31,372.07
	FANNIE MAE	145,522.74	147,281.78
	FANNIE MAE	68,728.50	71,082.88
	FANNIE MAE	316,179.90	343,010.93
	FANNIE MAE	12,538.50	12,573.03
	FANNIE MAE	221.34	223.22
	FANNIE MAE	89,635.01	103,643.51
	FANNIE MAE	354,625.75	365,455.49
	FANNIE MAE	14,680.97	17,040.31
	FANNIE MAE	61,786.42	61,812.45
	FANNIE MAE	96,097.12	99,411.98
	FANNIE MAE	332,858.40	345,634.65
	FANNIE MAE	108,790.56	109,481.41
	FANNIE MAE	141,445.66	147,024.67
	FANNIE MAE	48,396.30	57,497.73
	FANNIE MAE	53,470.87	63,797.99
	FANNIE MAE	3,419.37	4,020.11
	FANNIE MAE	121,515.60	129,018.61
	FANNIE MAE	28,559.94	33,570.94
	FANNIE MAE	14,051.61	14,093.74
	FANNIE MAE	520,701.70	540,406.60
	FANNIE MAE	39,699.84	42,220.00
	FANNIE MAE	5,625.51	6,559.46
	FANNIE MAE	39,402.76	45,691.62
	FANNIE MAE	51,032.34	59,345.21
	FANNIEMAE WHOLE LOAN	142,031.20	170,360.12
	FHLMC MULTIFAMILY STRUCTURED P	71,929,534.85	719.30
	FHLMC MULTIFAMILY STRUCTURED P	62,443,421.24	1,348,434.46
	FIFTH THIRD BANCORP	7,200,000.00	7,756,829.50
	FIRST FRANKLIN MTG LOAN ASSET	951,142.33	950,592.09
	FLAGSHIP CREDIT AUTO TRUST	4,739,564.76	4,787,466.12
	FLAGSHIP CREDIT AUTO TRUST	3,670,788.35	3,728,512.60
	FLAGSHIP CREDIT AUTO TRUST	4,972,993.07	5,032,165.22
	FLAGSHIP CREDIT AUTO TRUST	4,181,154.90	4,215,412.77
	FLAGSHIP CREDIT AUTO TRUST	1,016,211.32	1,023,501.82

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	FLAGSHIP CREDIT AUTO TRUST	1,125,000.00	1,137,478.73
	FLAGSHIP CREDIT AUTO TRUST	383,934.25	385,793.76
	FLAGSHIP CREDIT AUTO TRUST	3,580,572.70	3,617,009.68
	FLATIRON CLO LTD	2,075,412.82	2,075,574.70
	FLORIDA POWER & LIGHT CO	6,000,000.00	6,000,129.96
	FNA VI LLC	4,165,537.94	4,158,698.96
	FNB CORP/PA	4,000,000.00	4,077,915.44
	FREDDIE MAC	463.86	484.72
	FREDDIE MAC	86,699.22	87,517.37
	FREDDIE MAC	24,620.27	28,652.85
	FREDDIE MAC	197,850.04	211,218.50
	FREDDIE MAC	107,678.22	114,565.76
	FREDDIE MAC	92,767.98	92,491.79
	FREDDIE MAC	150,104.98	160,583.02
	FREDDIE MAC	60,568.57	63,837.33
	FREDDIE MAC	149,552.56	158,930.42
	FREDDIE MAC	125,539.22	130,769.52
	FREDDIE MAC	100,116.92	106,770.77
	FREDDIE MAC	141,715.04	149,319.78
	FREDDIE MAC	8,574.72	9,954.36
	FREDDIE MAC	8,283.89	9,693.04
	FREDDIE MAC	236,728.44	249,420.68
	FREDDIE MAC	499,317.88	533,008.78
	FREDDIE MAC	218,200.74	232,526.01
	FREDDIE MAC	98,781.05	105,382.17
	FREDDIE MAC	5,474.55	5,476.87
	FREDDIE MAC	1,408,266.89	1,404,364.30
	FREDDIE MAC	198,281.70	199,728.80
	GENERAL MILLS INC	3,925,000.00	3,925,531.48
	GLS AUTO RECEIVABLES TRUST	2,475,515.47	2,505,552.38
	GLS AUTO RECEIVABLES TRUST	26,555.74	26,584.61
	GLS AUTO RECEIVABLES TRUST	712,726.94	715,216.57
	GLS AUTO RECEIVABLES TRUST	1,796,336.65	1,807,162.09
	GLS AUTO RECEIVABLES TRUST	2,516,269.61	2,537,033.62
	GLS AUTO RECEIVABLES TRUST	2,412,276.97	2,432,359.90
	GLS AUTO RECEIVABLES TRUST	4,159,710.01	4,161,408.00
	GOVERNMENT NATIONAL MORTGAGE A	95,244.41	98,617.83
	GOVERNMENT NATIONAL MORTGAGE A	468,953.89	486,402.91
	GOVERNMENT NATIONAL MORTGAGE A	233.69	234.92
	GOVERNMENT NATIONAL MORTGAGE A	2,558.14	2,591.11
	GOVERNMENT NATIONAL MORTGAGE A	8,437.64	8,558.29
	GOVERNMENT NATIONAL MORTGAGE A	903.62	906.83
	GOVERNMENT NATIONAL MORTGAGE A	246,346.13	257,557.74
	GOVERNMENT NATIONAL MORTGAGE A	101,752.20	106,596.96
	GOVERNMENT NATIONAL MORTGAGE A	191,066.87	199,474.36
	GOVERNMENT NATIONAL MORTGAGE A	250,246.64	262,205.71
	GOVERNMENT NATIONAL MORTGAGE A	61,418.11	61,416.99

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	GOVERNMENT NATIONAL MORTGAGE A	34,192.81	35,654.42
	GOVERNMENT NATIONAL MORTGAGE A	137,750.17	139,094.93
	GOVERNMENT NATIONAL MORTGAGE A	2,897,404.57	2,840,671.36
	GRAND AVENUE CRE 2019-FL1 LTD.	2,221,090.81	2,221,107.69
	GS MORTGAGE SECURITIES TRUST	15,744,710.49	15,884,345.60
	GS MORTGAGE SECURITIES TRUST	118,906,000.00	1,693,387.91
	GSR MORTGAGE LOAN TRUST	2,026,334.85	2,144,671.99
	HEWLETT PACKARD ENTERPRISE CO	7,800,000.00	7,928,442.37
	HOME EQUITY ASSET TRUST	1,341,559.00	1,342,448.45
	HOME EQUITY ASSET TRUST	695,173.32	694,473.84
	HYUNDAI CAPITAL AMERICA	2,500,000.00	2,566,158.03
	HYUNDAI CAPITAL AMERICA	5,000,000.00	4,956,116.25
	INT DEVELOPMENT FIN CORP	5,944,800.00	5,944,800.00
	INT DEVELOPMENT FIN CORP	10,000,000.00	10,000,000.00
	INT DEVELOPMENT FIN CORP	2,200,000.00	2,200,000.00
	INT DEVELOPMENT FIN CORP	4,300,000.00	4,300,000.00
	INTERCONTINENTALEXCHANGE	2,000,000.00	2,005,272.80
	INTERCONTINENTALEXCHANGE	5,910,000.00	5,919,839.44
	INTERNATIONAL BUSINESS MACHINES CORP	9,500,000.00	9,504,155.40
	JP MORGAN CHASE COMMERCIAL MOR	10,041,906.08	10,172,240.98
	JP MORGAN CHASE COMMERCIAL MOR	350,234.99	350,706.97
	JP MORGAN CHASE COMMERCIAL MOR	7,353,647.84	7,279,385.56
	JP MORGAN MORTGAGE TRUST	75,350.41	63,772.84
	JPMBB COMMERCIAL MORTGAGE SECU	3,961,906.82	3,960,082.76
	LADDER CAPITAL COMMERCIAL MORT	13,700,000.00	13,689,350.99
	LYB INT FINANCE III	7,000,000.00	7,020,505.45
	MAGNETITE CLO LTD	3,174,983.20	3,171,541.52
	MERRILL LYNCH MORTGAGE INVESTO	17,748.07	17,659.42
	MID-STATE TRUST	465,629.36	477,900.93
	MILL CITY MORTGAGE TRUST	2,521,378.33	2,549,219.89
	MITSUBISHI UFJ FIN GRP	3,800,000.00	3,803,677.75
	MLCC MORTGAGE INVESTORS INC	61,592.20	62,762.11
	MONDELEZ INTERNATIONAL INC	2,800,000.00	2,808,403.95
	MORGAN STANLEY BAML TRUST	4,790,000.00	4,846,829.04
	MORGAN STANLEY BAML TRUST	3,694,362.07	3,740,657.97
	MORGAN STANLEY CAPITAL I TRUST	8,425,000.00	8,427,657.25
	MORGAN STANLEY CAPITAL I TRUST	186,188.98	185,831.50
	MORGAN STANLEY CAPITAL I TRUST	1,995,116.62	2,022,175.39
	MORGAN STANLEY CAPITAL I TRUST	10,073,000.00	10,072,031.98
	MORGAN STANLEY CAPITAL I TRUST	700,000.00	699,920.06
	MORGAN STANLEY CAPITAL I TRUST	2,100,000.00	2,099,729.73
	MORGAN STANLEY CAPITAL I TRUST	600,000.00	599,931.48
	MORGAN STANLEY CAPITAL I TRUST	8,328,880.91	8,308,105.35
	MORGAN STANLEY MORTGAGE LOAN T	824,927.73	823,959.26
	NATIONAL BANK OF CANADA	7,000,000.00	7,031,797.99
	NESTLE HOLDINGS INC	5,500,000.00	5,476,546.24
	NEW CENTURY HOME EQUITY LOAN T	271,145.31	271,023.05

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	NEXTERA ENERGY CAPITAL	2,500,000.00	2,521,434.18
	NEXTERA ENERGY CAPITAL	1,192,000.00	1,192,350.83
	NEXTERA ENERGY CAPITAL	10,000,000.00	10,001,542.90
	NMEF FUNDING LLC	6,550,000.00	6,542,984.30
	NUTRIEN LTD	5,000,000.00	5,127,720.50
	ONE GAS INC	15,000,000.00	15,000,225.00
	OTIS WORLDWIDE CORP	12,500,000.00	12,500,651.25
	PACIFIC GAS & ELECTRIC	7,500,000.00	7,511,354.25
	PACIFIC GAS & ELECTRIC	7,000,000.00	7,013,380.99
	PALMER SQUARE LOAN FUNDING LTD	5,955,735.76	5,956,635.08
	PALMER SQUARE LOAN FUNDING LTD	2,126,128.89	2,126,707.20
	PALMER SQUARE LOAN FUNDING LTD	3,967,571.03	3,968,225.68
	PALMER SQUARE LOAN FUNDING LTD	4,275,968.11	4,273,265.70
	PROGRESS RESIDENTIAL TRUST	11,480,313.41	11,643,832.11
	PROGRESS RESIDENTIAL TRUST	2,500,000.00	2,511,995.50
	PROGRESS RESIDENTIAL TRUST	14,097,609.33	14,183,676.64
	PROGRESS RESIDENTIAL TRUST	849,000.00	854,088.48
	PROGRESS RESIDENTIAL TRUST	1,850,000.00	1,862,096.04
	PROVIDENT FUNDING MORTGAGE TRU	1,461,614.07	1,466,384.78
	PROVIDENT FUNDING MORTGAGE TRU	1,151,913.39	1,155,100.16
	PUBLIC FIN AUTH WI REVENUE	4,000,000.00	4,003,068.40
	RAAC SERIES	512,202.37	511,845.21
	READYCAP COMMERCIAL MORTGAGE T	1,960,574.04	1,964,081.11
	READYCAP COMMERCIAL MORTGAGE T	4,646,726.44	4,609,605.14
	READYCAP COMMERCIAL MORTGAGE T	1,252,526.38	1,287,894.72
	RECKITT BENCKISER TSY	1,570,000.00	1,578,825.38
	RESIDENTIAL ASSET MORTGAGE PRO	2,640,756.14	2,636,496.60
	RESIDENTIAL ASSET MORTGAGE PRO	5,373,389.19	5,357,516.20
	RESIDENTIAL ASSET MORTGAGE PRO	3,863,000.00	3,838,644.56
	RESIDENTIAL FUNDING MTG SEC I	548,163.74	484,146.05
	SANTANDER CONSUMER AUTO RECEIV	8,711,384.69	8,715,021.69
	SANTANDER DRIVE AUTO RECEIVABL	9,300,000.00	9,358,855.98
	SANTANDER DRIVE AUTO RECEIVABL	4,900,000.00	5,033,913.57
	SANTANDER DRIVE AUTO RECEIVABL	2,732,000.00	2,781,651.64
	SANTANDER DRIVE AUTO RECEIVABL	5,609,930.29	5,612,976.48
	SBA TOWER TRUST	5,800,000.00	5,901,247.12
	SHELL INTERNATIONAL FIN	8,450,000.00	8,451,397.21
	SIERRA RECEIVABLES FUNDING CO	1,383,549.61	1,388,896.75
	SIERRA RECEIVABLES FUNDING CO	710,444.59	733,799.32
	SK HYNIX INC	10,000,000.00	9,983,400.00
	SL GREEN OPERATING PARTN	8,300,000.00	8,300,225.84
	SMALL BUS ADMIN	2,372.00	2,414.59
	SMALL BUS ADMIN	7,099.86	7,329.77
	SOCIETE GENERALE SA	10,233,000.00	10,247,009.39
	SOUTHERN CAL EDISON	7,000,000.00	7,003,695.37
	SOUTHERN CALIF GAS CO	3,000,000.00	3,000,401.76
	STRUCTURED ASSET INVESTMENT LO	1,401,396.08	1,406,816.82

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	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,807,071.15
	SUNTRUST BANK	71,024.44	70,894.44
	SYMPHONY CLO LTD	5,819,294.14	5,819,532.73
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.12	3,438,804.04
	TICP CLO LTD	3,750,000.00	3,739,102.50
	TLF NATIONAL TAX LIEN TRUST	100,071.26	100,704.73
	TOWD POINT ASSET FUNDING LLC	11,575,329.21	11,570,160.83
	TOWD POINT MORTGAGE TRUST	7,948,300.80	7,948,300.01
	TOWD POINT MORTGAGE TRUST	5,000,000.00	5,079,704.50
	TOWD POINT MORTGAGE TRUST	119,423.05	119,423.48
	TOWD POINT MORTGAGE TRUST	210,292.81	210,232.69
	TOWD POINT MORTGAGE TRUST	3,645,588.32	3,672,556.56
	TOWD POINT MORTGAGE TRUST	9,241,895.13	9,399,451.88
	TOWD POINT MORTGAGE TRUST	861,027.94	860,858.58
	TOWD POINT MORTGAGE TRUST	4,782,845.77	4,818,556.41
	TOWD POINT MORTGAGE TRUST	657,634.55	658,261.28
	TOWD POINT MORTGAGE TRUST	3,246,473.75	3,324,016.10
	TOWD POINT MORTGAGE TRUST	7,116,042.78	7,194,307.15
	TOYOTA MOTOR CORP	5,000,000.00	4,996,157.35
	TXBL MUNI FUNDING TRUST VARIOU	1,100,000.00	1,100,000.00
	TXBL MUNI FUNDING TRUST VARIOU	9,900,000.00	9,900,000.00
	UBS GROUP AG	4,000,000.00	4,023,075.72
	UBS-CITIGROUP COMMERCIAL MORTG	11,881,142.67	33,132.94
	UNITED AUTO CREDIT SECURITIZAT	2,500,000.00	2,501,785.50
	UNITED AUTO CREDIT SECURITIZAT	1,922,749.27	1,923,560.29
	VIATRIS INC	2,500,000.00	2,513,516.78
	WELK RESORTS LLC	417,977.16	418,432.96
	WELLS FARGO & CO	1,700,000.00	1,704,978.21
	WESTLAKE AUTOMOBILE RECEIVABLE	80,111.63	80,210.11
	WESTLAKE AUTOMOBILE RECEIVABLE	3,415,000.00	3,459,087.99
	WESTLAKE AUTOMOBILE RECEIVABLE	8,315,242.89	8,366,741.68
	WESTLAKE AUTOMOBILE RECEIVABLE	3,255,000.00	3,340,573.30
	WESTLAKE AUTOMOBILE RECEIVABLE	11,320,000.00	11,481,425.46
	WESTLAKE AUTOMOBILE RECEIVABLE	7,410,000.00	7,511,566.65
	WESTLAKE AUTOMOBILE RECEIVABLE	9,425,000.00	9,439,172.37
	WF-RBS COMMERCIAL MORTGAGE TRU	3,250,000.00	3,244,998.58
	WF-RBS COMMERCIAL MORTGAGE TRU	12,139,274.21	12,115,160.76
	WF-RBS COMMERCIAL MORTGAGE TRU	10,450,000.00	10,146,851.77
	WF-RBS COMMERCIAL MORTGAGE TRU	456,223.42	458,087.41
	ZIONS BANCORP NA	4,550,000.00	4,604,254.20
<b>TOTAL TS Ultra Short Duration FI</b>		<b>1,410,452,041.82</b>	<b>1,051,255,929.91</b>