

# TS Ultra Short Duration FI

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Ultra Short Duration FI</b>			
	ACC AUTO TRUST	5,193,101.61	5,145,205.11
	AEGIS ASSET BACKED SECURITIES	322,904.09	322,451.51
	AMERICAN CREDIT ACCEPTANCE REC	159,969.81	159,904.70
	AMERICAN CREDIT ACCEPTANCE REC	9,205,655.31	9,262,769.04
	AMERICAN CREDIT ACCEPTANCE REC	4,200,000.00	4,240,351.92
	AMERICAN CREDIT ACCEPTANCE REC	9,500,000.00	9,660,625.05
	AMERICAN CREDIT ACCEPTANCE REC	5,547,723.82	5,550,400.60
	AMERICAN CREDIT ACCEPTANCE REC	11,310,000.00	11,418,267.24
	AMERICAN CREDIT ACCEPTANCE REC	153,199.51	153,192.72
	AMERICAN ELECTRIC POWER CO INC	4,000,000.00	3,933,559.64
	AMERICAN HONDA FINANCE	3,500,000.00	3,442,068.00
	AMERICREDIT AUTOMOBILE RECEIVA	3,507,000.00	3,519,687.62
	ANCHORAGE CAPITAL CLO LTD	8,250,000.00	8,213,947.50
	AREIT CRE TRUST	363,451.83	362,193.63
	AREIT CRE TRUST	10,793,000.00	10,755,651.90
	ARES CLO LTD	6,154,638.23	6,144,169.19
	ASSET BACKED SECURITIES CORP H	4,694,635.49	4,648,138.41
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,691,333.28
	AVID AUTOMOBILE RECEIVABLES TR	4,009,522.55	3,982,873.26
	BARINGS CLO LTD	3,750,000.00	3,740,366.25
	BDS LTD	6,048,000.00	5,969,389.31
	BEAR STEARNS ADJUSTABLE RATE M	655,794.19	682,748.18
	BEAR STEARNS ASSET BACKED SECU	122,000.33	119,343.50
	BEAR STEARNS ASSET BACKED SECU	816,986.80	816,360.99
	BHMS MORTGAGE TRUST	8,145,000.00	8,060,581.15
	BLACK DIAMOND CLO LTD	7,809,218.27	7,799,644.17
	BPR TRUST	977,000.00	970,175.85
	BPR TRUST	8,900,000.00	8,851,213.76
	BRAVO RESIDENTIAL FUNDING TRUS	3,240,058.70	3,178,077.67
	BSPRT ISSUER LTD.	434,309.34	433,090.45
	BX COMMERCIAL MORTGAGE TRUST 2	6,260,952.31	6,233,687.74
	BX TRUST	3,153,632.01	3,125,998.94
	BX TRUST	7,200,000.00	7,095,571.92
	BXMT LTD	6,494,000.00	6,456,291.29
	BXMT LTD	8,495,000.00	8,374,914.68
	CALIFORNIA ST ENTERPRISE DEV A	960,000.00	960,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,656,021.59
	CARNOW AUTO RECEIVABLES TRUST	2,524,281.17	2,517,731.67
	CASCADE FUNDING MORTGAGE TRUST	13,653,029.76	13,516,212.75
	CASCADE FUNDING MORTGAGE TRUST	5,344,529.47	5,303,925.48
	CASCADE FUNDING MORTGAGE TRUST	7,285,539.26	7,173,775.44
	CASCADE FUNDING MORTGAGE TRUST	6,038,462.36	5,944,331.19
	CENTERPOINT ENERGY RES	4,596,000.00	4,581,807.74
	CIFC FUNDING LTD	3,242,663.56	3,234,112.66
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	209,406.40
	CITIGROUP COMMERCIAL MORTGAGE	1,274,261.89	1,277,905.26

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	CITIGROUP COMMERCIAL MORTGAGE	1,026,728.72	1,019,240.17
	CLECO POWER LLC	10,000,000.00	9,997,334.60
	COMERICA INC	4,367,000.00	4,426,994.50
	COMM MORTGAGE TRUST	34,456,339.06	619,004.69
	COMM MORTGAGE TRUST	5,839,235.14	5,829,700.84
	COMMUNITY PROGRAM LOAN TRUST	9,825.63	9,725.21
	CONN FUNDING II L.P	5,981,379.50	5,957,341.53
	CPS AUTO TRUST	9,279,729.80	9,370,840.04
	CPS AUTO TRUST	1,881,183.33	1,893,566.22
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	6,038,114.88
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,600,271.34
	CREDIT SUISSE MORTGAGE TRUST	12,532,617.82	12,631,532.76
	CROSSROADS ASSET TRUST	2,944,729.22	2,924,973.62
	DBGS MORTGAGE TRUST	10,020,321.66	9,932,025.59
	DEWOLF PARK CLO LTD	10,750,000.00	10,680,565.75
	DIGNITY HEALTH	7,225,000.00	7,266,531.47
	DOMINION ENERGY INC	7,225,000.00	7,211,898.26
	DREYFUS GOVERNMENT CASH MANAGE	90,342.35	90,342.35
	DRIVE AUTO RECEIVABLES TRUST	197,427.48	197,627.41
	DRIVE AUTO RECEIVABLES TRUST	2,214,518.98	2,228,812.59
	DT AUTO OWNER TRUST	8,387,988.99	8,453,541.96
	DT AUTO OWNER TRUST	10,000,000.00	10,000,770.00
	DT AUTO OWNER TRUST	1,132,824.54	1,129,151.13
	DT AUTO OWNER TRUST	1,248,449.73	1,249,938.51
	ELARA HGV TIMESHARE ISSUER	2,076,439.71	2,068,940.03
	ENCINA EQUIPMENT FINANCE	2,227,909.66	2,224,979.07
	ENRGY TRANS LP/REG FIN	5,000,000.00	5,078,388.35
	EXETER AUTOMOBILE RECEIVABLES	2,293,775.19	2,311,321.88
	EXETER AUTOMOBILE RECEIVABLES	1,979,779.83	1,999,025.86
	EXETER AUTOMOBILE RECEIVABLES	3,223,257.78	3,225,505.36
	FANNIE MAE	3,327.46	3,336.17
	FANNIE MAE	1,594.08	0.10
	FANNIE MAE	53,519.21	52,263.49
	FANNIE MAE	57,530.89	61,550.49
	FANNIE MAE	20,084.30	21,325.91
	FANNIE MAE	39,077.44	41,705.57
	FANNIE MAE	10,452.78	11,395.93
	FANNIE MAE	333.46	341.55
	FANNIE MAE	36,395.47	37,526.20
	FANNIE MAE	55,532.36	57,334.39
	FANNIE MAE	50,087.36	53,934.37
	FANNIE MAE	2,230.17	2,275.88
	FANNIE MAE	280,704.37	292,431.35
	FANNIE MAE	109,368.01	118,362.66
	FANNIE MAE	47,549.56	50,498.88
	FANNIE MAE	11,250.48	11,672.51
	FANNIE MAE	240,153.04	247,994.98

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Category	Issuer Name	Shares/Par	Market Value Base
	FANNIE MAE	749,790.44	774,584.40
	FANNIE MAE	20,537.61	20,605.75
	FANNIE MAE	75,108.20	75,184.68
	FANNIE MAE	31,087.25	31,917.83
	FANNIE MAE	20,396.30	20,903.20
	FANNIE MAE	108,057.00	108,701.30
	FANNIE MAE	22,982.03	23,198.56
	FANNIE MAE	255,390.24	263,261.27
	FANNIE MAE	210.50	210.70
	FANNIE MAE	68,353.99	74,159.30
	FANNIE MAE	232,353.25	237,147.56
	FANNIE MAE	10,921.91	11,803.70
	FANNIE MAE	71,804.88	73,196.24
	FANNIE MAE	234,629.47	242,421.94
	FANNIE MAE	69,369.24	69,442.25
	FANNIE MAE	101,663.37	105,247.89
	FANNIE MAE	39,780.70	45,495.12
	FANNIE MAE	41,858.64	46,769.51
	FANNIE MAE	2,628.35	2,899.28
	FANNIE MAE	96,201.84	100,406.79
	FANNIE MAE	23,309.24	25,692.84
	FANNIE MAE	199,237.19	202,486.99
	FANNIE MAE	4,292.71	4,735.38
	FANNIE MAE	30,595.22	33,080.71
	FANNIE MAE	33,198.62	35,824.92
	FANNIEMAE WHOLE LOAN	139,800.10	149,336.90
	FHLMC MULTIFAMILY STRUCTURED P	135,912,522.59	2,494,225.84
	FHLMC MULTIFAMILY STRUCTURED P	61,065,840.69	861,700.08
	FIC FUNDING LLC	5,155,140.45	5,102,537.91
	FLAGSHIP CREDIT AUTO TRUST	11,639,402.95	11,722,827.21
	FNA VI LLC	3,365,141.72	3,212,676.23
	FNB CORP/PA	4,000,000.00	3,976,341.24
	FOURSIGHT CAPITAL AUTOMOBILE R	4,680,000.00	4,705,437.20
	FREDDIE MAC	143.52	146.01
	FREDDIE MAC	75,936.06	76,044.55
	FREDDIE MAC	18,816.95	20,379.31
	FREDDIE MAC	155,718.81	163,426.63
	FREDDIE MAC	63,879.07	67,048.48
	FREDDIE MAC	87,059.52	87,087.11
	FREDDIE MAC	129,963.60	136,518.89
	FREDDIE MAC	48,779.00	50,667.18
	FREDDIE MAC	105,351.03	110,255.30
	FREDDIE MAC	83,807.51	85,686.25
	FREDDIE MAC	51,267.27	52,966.04
	FREDDIE MAC	104,517.14	108,613.81
	FREDDIE MAC	6,596.72	7,248.17
	FREDDIE MAC	5,615.02	6,175.60

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Category	Issuer Name	Shares/Par	Market Value Base
	FREDDIE MAC	202,936.88	210,970.92
	FREDDIE MAC	412,844.64	431,444.43
	FREDDIE MAC	164,259.40	172,123.83
	FREDDIE MAC	75,821.66	79,741.77
	FREDDIE MAC	808,828.99	778,397.85
	FREDDIE MAC	153,639.05	153,987.64
	FREMF MORTGAGE TRUST	435,000.00	437,946.60
	FREMF MORTGAGE TRUST	2,530,080.00	2,531,343.52
	FREMF MORTGAGE TRUST	800,000.00	803,907.12
	GLS AUTO RECEIVABLES TRUST	2,444,945.41	2,449,279.56
	GLS AUTO RECEIVABLES TRUST	158,479.75	158,423.25
	GOLDMAN SACHS GROUP INC/THE	6,300,000.00	6,306,634.09
	GOVERNMENT NATIONAL MORTGAGE A	44,698.01	45,398.02
	GOVERNMENT NATIONAL MORTGAGE A	289,548.81	293,696.92
	GOVERNMENT NATIONAL MORTGAGE A	929.67	937.68
	GOVERNMENT NATIONAL MORTGAGE A	5,045.23	5,063.78
	GOVERNMENT NATIONAL MORTGAGE A	93.51	93.75
	GOVERNMENT NATIONAL MORTGAGE A	191,754.89	198,412.46
	GOVERNMENT NATIONAL MORTGAGE A	79,987.60	82,477.37
	GOVERNMENT NATIONAL MORTGAGE A	163,488.37	167,771.14
	GOVERNMENT NATIONAL MORTGAGE A	176,376.13	183,235.13
	GOVERNMENT NATIONAL MORTGAGE A	45,028.07	45,021.94
	GOVERNMENT NATIONAL MORTGAGE A	18,213.93	18,323.30
	GOVERNMENT NATIONAL MORTGAGE A	46,950.96	46,689.39
	GS MORTGAGE SECURITIES TRUST	18,959,000.00	18,950,608.75
	GS MORTGAGE SECURITIES TRUST	118,906,000.00	272,508.77
	GS MORTGAGE SECURITIES TRUST	705,000.00	702,972.00
	GS MORTGAGE SECURITIES TRUST	3,859,000.00	3,800,579.37
	GSR MORTGAGE LOAN TRUST	1,470,780.85	1,542,156.37
	HONO MORTGAGE TRUST	94,257,000.00	246,783.68
	HUNTINGTON INGALLS INDUSTRIES INC	8,380,000.00	8,134,531.87
	HYUNDAI CAPITAL AMERICA	2,500,000.00	2,491,977.10
	HYUNDAI CAPITAL AMERICA	5,000,000.00	4,775,061.00
	INT DEVELOPMENT FIN CORP	5,703,600.00	5,703,600.00
	INT DEVELOPMENT FIN CORP	10,000,000.00	10,000,000.00
	INT DEVELOPMENT FIN CORP	1,870,000.00	1,870,000.00
	INT DEVELOPMENT FIN CORP	4,300,000.00	4,300,000.00
	INTERCONTINENTALEXCHANGE	2,000,000.00	1,964,455.20
	JP MORGAN CHASE COMMERCIAL MOR	1,552,488.28	1,553,403.63
	JP MORGAN CHASE COMMERCIAL MOR	50,029.49	50,052.93
	JP MORGAN CHASE COMMERCIAL MOR	2,750,000.00	2,698,369.03
	JP MORGAN MORTGAGE TRUST	59,138.28	47,153.91
	JP MORGAN MORTGAGE TRUST	3,588,143.04	3,467,873.51
	JPMBB COMMERCIAL MORTGAGE SECU	412,833.28	402,741.94
	LAD AUTO RECEIVABLES TRUST	7,661,719.48	7,508,124.22
	MADISON PARK FUNDING LTD	3,398,924.29	3,387,670.45
	MAGNETITE CLO LTD	2,983,527.86	2,974,514.62

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Category	Issuer Name	Shares/Par	Market Value Base
	MERRILL LYNCH MORTGAGE INVESTO	16,442.24	16,269.70
	MF1 LTD	5,000,000.00	5,012,626.50
	MF1 MULTIFAMILY HOUSING MORTGA	7,175,000.00	7,101,746.12
	MF1 MULTIFAMILY HOUSING MORTGA	4,000,000.00	3,958,545.20
	MF1 MULTIFAMILY HOUSING MORTGA	10,219,000.00	10,100,600.62
	MICROCHIP TECHNOLOGY INC	4,000,000.00	4,051,344.56
	MIDWEST CONNECTOR CAPIT	5,000,000.00	5,000,000.00
	MILL CITY MORTGAGE TRUST	1,227,056.51	1,231,367.28
	MILL CITY MORTGAGE TRUST	444,415.30	444,206.02
	MITSUBISHI UFJ FIN GRP	3,800,000.00	3,684,795.25
	MLCC MORTGAGE INVESTORS INC	53,815.04	54,206.82
	MONROE CAPITAL MML CLO	7,296,386.06	7,262,246.27
	MORGAN STANLEY BAML TRUST	4,790,000.00	4,780,320.85
	MORGAN STANLEY BAML TRUST	8,526,864.62	8,528,768.67
	MORGAN STANLEY BAML TRUST	944,686.09	947,161.73
	MORGAN STANLEY BAML TRUST	547,264.68	547,485.28
	MORGAN STANLEY CAPITAL I TRUST	1,411,000.00	1,404,308.76
	MORGAN STANLEY CAPITAL I TRUST	8,700,000.00	8,650,850.22
	MORGAN STANLEY CAPITAL I TRUST	7,191,263.25	7,145,194.58
	NATIONAL BANK OF CANADA	7,000,000.00	6,958,721.42
	NESTLE HOLDINGS INC	5,500,000.00	5,283,846.98
	NEUBERGER BERMAN CLO LTD	6,250,000.00	6,216,093.75
	NEXTERA ENERGY CAPITAL	10,000,000.00	9,965,127.00
	NUTRIEN LTD	5,000,000.00	4,964,440.65
	ONE GAS INC	7,500,000.00	7,490,206.65
	PACIFIC GAS & ELECTRIC	7,500,000.00	7,489,229.33
	PACIFIC GAS & ELECTRIC	1,500,000.00	1,500,427.55
	PALMER SQUARE LOAN FUNDING LTD	2,521,239.44	2,518,834.18
	PALMER SQUARE LOAN FUNDING LTD	1,339,615.26	1,339,612.58
	PALMER SQUARE LOAN FUNDING LTD	2,162,183.61	2,166,802.03
	PALMER SQUARE LOAN FUNDING LTD	10,500,000.00	10,450,335.00
	PEAKS CLO LTD	2,927,097.89	2,921,656.42
	PRESTIGE AUTO RECEIVABLES TRUS	524,228.61	525,198.38
	PRESTIGE AUTO RECEIVABLES TRUS	2,250,000.00	2,270,100.38
	PROGRESS RESIDENTIAL TRUST	9,700,000.00	9,431,175.17
	READYCAP COMMERCIAL MORTGAGE T	978,023.48	960,939.66
	RECKITT BENCKISER TSY	1,570,000.00	1,571,745.35
	RESIDENTIAL ASSET MORTGAGE PRO	620,515.16	620,091.72
	RESIDENTIAL ASSET MORTGAGE PRO	1,569,107.90	1,563,024.63
	RESIDENTIAL ASSET MORTGAGE PRO	1,436,931.80	1,433,557.88
	RESIDENTIAL FUNDING MTG SEC I	526,770.02	465,434.45
	RMF PROPRIETARY ISSUANCE TRUST	10,951,690.62	10,727,670.50
	SANTANDER DRIVE AUTO RECEIVABL	361,697.07	362,188.80
	SEQUOIA MORTGAGE TRUST	2,177,405.13	2,176,416.37
	SEQUOIA MORTGAGE TRUST	622,691.00	625,190.61
	SEQUOIA MORTGAGE TRUST	2,003,612.75	2,010,932.55
	SIERRA RECEIVABLES FUNDING CO	447,214.62	444,018.15

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	SK HYNIX INC	5,000,000.00	4,802,650.00
	SMALL BUSINESS ADMINISTRATION	3,838.66	3,878.96
	SOUTHERN CALIF GAS CO	3,000,000.00	2,994,171.66
	STARWOOD MORTGAGE RESIDENTIAL	1,810,192.37	1,812,568.25
	STARWOOD MORTGAGE RESIDENTIAL	10,412,249.06	10,260,086.53
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,726,628.30
	SUNTRUST BANK	52,784.33	53,588.49
	SYMPHONY CLO LTD	1,862,170.50	1,861,520.60
	SYMPHONY STATIC CLO LTD	8,750,000.00	8,710,003.75
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.12	3,395,441.12
	TICP CLO LTD	8,568,172.09	8,562,645.62
	TOWD POINT ASSET FUNDING LLC	5,982,590.10	5,875,416.78
	TOWD POINT MORTGAGE TRUST	6,947,077.56	6,921,125.36
	TOWD POINT MORTGAGE TRUST	6,326,000.00	6,352,554.65
	TOWD POINT MORTGAGE TRUST	3,855,924.87	3,855,915.23
	TOWD POINT MORTGAGE TRUST	9,878,351.48	9,882,378.88
	TOWD POINT MORTGAGE TRUST	3,131,803.02	3,128,961.54
	TOWD POINT MORTGAGE TRUST	1,946,615.38	1,941,867.39
	TOWD POINT MORTGAGE TRUST	8,501,149.68	8,404,563.87
	TOYOTA MOTOR CORP	5,000,000.00	4,829,972.35
	TRICON AMERICAN HOMES	4,853,893.67	4,818,734.01
	TRICON AMERICAN HOMES	3,800,000.00	3,744,668.96
	TRITON INTERNATIONAL LTD	4,500,000.00	4,368,196.26
	TXBL MUNI FUNDING TRUST VARIOU	1,495,000.00	1,495,000.00
	TXBL MUNI FUNDING TRUST VARIOU	100,000.00	100,000.00
	TXBL MUNI FUNDING TRUST VARIOU	6,800,000.00	6,800,000.00
	TXBL MUNI FUNDING TRUST VARIOU	840,000.00	840,000.00
	TXBL MUNI FUNDING TRUST VARIOU	9,050,000.00	9,050,000.00
	UBS GROUP AG	4,000,000.00	3,892,932.00
	UBS-BARCLAYS COMMERCIAL MORTGA	4,862,945.69	4,857,205.47
	UNITED AUTO CREDIT SECURITIZAT	6,000,000.00	5,926,662.60
	VIATRIS INC	2,500,000.00	2,499,847.10
	WELLS FARGO COMMERCIAL MORTGAG	7,000,000.00	7,023,471.00
	WELLS FARGO COMMERCIAL MORTGAG	3,539,149.12	3,538,369.80
	WESTLAKE AUTOMOBILE RECEIVABLE	10,000,000.00	10,042,571.00
	WESTLAKE AUTOMOBILE RECEIVABLE	818,442.61	821,630.44
	WESTLAKE AUTOMOBILE RECEIVABLE	8,200,000.00	8,314,285.04
	WF-RBS COMMERCIAL MORTGAGE TRU	5,000,000.00	5,012,229.50
	WF-RBS COMMERCIAL MORTGAGE TRU	10,450,000.00	10,149,257.36
	WF-RBS COMMERCIAL MORTGAGE TRU	359,510.65	358,464.55
<b>TOTAL TS Ultra Short Duration FI</b>		<b>1,367,755,630.06</b>	<b>867,299,143.60</b>