

TS Ultra Short Duration FI

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	7-ELEVEN INC	6,700,000.00	6,702,680.00
	ABBVIE INC	11,500,000.00	11,692,043.22
	ACCREDITED MORTGAGE LOAN TRUST	270,133.18	270,153.41
	AEGIS ASSET BACKED SECURITIES	1,046,116.42	1,045,400.46
	AGL CLO 6 LTD	7,250,000.00	7,251,972.00
	AMERICAN CREDIT ACCEPTANCE REC	3,629,500.02	3,630,556.20
	AMERICAN CREDIT ACCEPTANCE REC	2,918,641.82	2,920,392.13
	AMERICAN CREDIT ACCEPTANCE REC	1,254,227.90	1,263,500.53
	AMERICAN CREDIT ACCEPTANCE REC	2,751,457.80	2,780,992.50
	AMERICAN CREDIT ACCEPTANCE REC	4,257,689.21	4,261,874.94
	AMERICAN HONDA FINANCE	3,500,000.00	3,531,115.00
	AMERICREDIT AUTOMOBILE RECEIVA	5,812,000.00	5,896,498.92
	AMERICREDIT AUTOMOBILE RECEIVA	7,586,007.25	7,633,770.27
	AREIT CRE TRUST	1,600,000.00	1,599,324.16
	ASSET BACKED SECURITIES CORP H	5,910,000.00	5,926,667.97
	ATMOS ENERGY CORP	5,000,000.00	5,000,660.55
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,798,498.08
	AVERY POINT CLO LTD	1,315,094.01	1,315,506.95
	AVID AUTOMOBILE RECEIVABLES TR	579,283.48	582,129.15
	BDS LTD	6,048,000.00	6,048,035.68
	BEAR STEARNS ADJUSTABLE RATE M	156,611.54	156,694.47
	BEAR STEARNS ADJUSTABLE RATE M	1,145,222.63	1,199,618.30
	BEAR STEARNS ASSET BACKED SECU	135,538.30	137,495.05
	BHMS MORTGAGE TRUST	8,145,000.00	8,149,973.34
	BPR TRUST	8,900,000.00	8,904,593.29
	BRAVO RESIDENTIAL FUNDING TRUS	8,022,472.44	8,093,433.62
	BRAVO RESIDENTIAL FUNDING TRUS	6,279,701.36	6,330,328.31
	BSPRT 2018-FL4 ISSUER LTD.	6,535,183.66	6,535,196.08
	BSPRT ISSUER LTD.	1,037,000.00	1,036,367.43
	BX COMMERCIAL MORTGAGE TRUST 2	6,794,018.53	6,802,893.56
	BX TRUST	5,799,581.52	5,801,479.72
	BX TRUST	5,700,000.00	5,696,568.60
	BX TRUST	7,200,000.00	7,135,471.44
	CALIFORNIA ST ENTERPRISE DEV A	1,105,000.00	1,105,000.00
	CASCADE FUNDING MORTGAGE TRUST	16,500,000.00	16,498,597.50
	CASCADE FUNDING MORTGAGE TRUST	6,351,847.34	6,360,713.88
	CENTERPOINT ENERGY RES	8,000,000.00	8,001,880.48
	CFCRE COMMERCIAL MORTGAGE TRUS	600,000.00	598,857.36
	CGRBS COMMERCIAL MORTGAGE TRUS	2,100,000.00	2,180,109.33
	CIFC FUNDING LTD	3,868,291.66	3,864,465.92
	CITIGROUP COMMERCIAL MORTGAGE	2,568,214.04	2,607,751.18
	CITIGROUP COMMERCIAL MORTGAGE	1,026,728.72	1,026,007.75
	COMERICA INC	4,367,000.00	4,641,033.14
	COMM MORTGAGE TRUST	34,991,919.07	909,446.98
	COMM MORTGAGE TRUST	11,015,586.27	11,079,331.26
	COMMUNITY PROGRAM LOAN TRUST	12,838.08	12,861.85

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	CPS AUTO TRUST	1,947,496.14	1,968,690.35
	CPS AUTO TRUST	869,786.83	871,167.27
	CPS AUTO TRUST	4,599,067.17	4,602,516.01
	CPS AUTO TRUST	1,793,795.72	1,798,961.67
	CPS AUTO TRUST	2,382,119.10	2,395,059.01
	CREDIT AGRICOLE CIB NY	2,000,000.00	2,002,052.54
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	6,044,429.57
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,669,689.50
	CROSSROADS ASSET TRUST	1,869,523.27	1,869,739.01
	CROSSROADS ASSET TRUST	5,090,000.00	5,093,975.29
	CROWN CASTLE TOWERS LLC	4,040,000.00	4,048,178.17
	DIGNITY HEALTH	7,225,000.00	7,472,206.70
	DOMINION ENERGY INC	7,225,000.00	7,227,816.38
	DREYFUS GOVERNMENT CASH MANAGE	79,696.86	79,696.86
	DRIVE AUTO RECEIVABLES TRUST	2,366,921.66	2,388,379.23
	DRIVE AUTO RECEIVABLES TRUST	3,264,950.74	3,303,373.66
	DRIVE AUTO RECEIVABLES TRUST	6,590,094.57	6,724,626.74
	DRIVE AUTO RECEIVABLES TRUST	1,307,204.87	1,319,203.96
	DRIVE AUTO RECEIVABLES TRUST	2,713,697.23	2,721,843.21
	DT AUTO OWNER TRUST	3,552,587.80	3,575,234.48
	DT AUTO OWNER TRUST	1,437,220.14	1,442,925.62
	DT AUTO OWNER TRUST	14,980,000.00	15,367,579.04
	DT AUTO OWNER TRUST	5,524,125.28	5,570,720.17
	DT AUTO OWNER TRUST	1,965,377.90	1,971,417.70
	DT AUTO OWNER TRUST	2,728,058.70	2,730,316.17
	DT AUTO OWNER TRUST	4,355,647.40	4,361,101.98
	ELARA HGV TIMESHARE ISSUER	92,564.87	92,639.06
	ELARA HGV TIMESHARE ISSUER	2,774,796.15	2,825,510.82
	ENCINA EQUIPMENT FINANCE	9,398,485.70	9,398,155.81
	ENRGY TRANS LP/REG FIN	5,000,000.00	5,366,114.35
	EXETER AUTOMOBILE RECEIVABLES	989,994.12	994,368.21
	EXETER AUTOMOBILE RECEIVABLES	371,328.73	371,367.68
	EXETER AUTOMOBILE RECEIVABLES	1,082,822.40	1,090,397.93
	EXETER AUTOMOBILE RECEIVABLES	4,160,000.00	4,233,802.98
	EXETER AUTOMOBILE RECEIVABLES	969,847.16	970,605.39
	FANNIE MAE	9,057.08	9,099.19
	FANNIE MAE	131.64	131.50
	FANNIE MAE	199,219.86	1,646.63
	FANNIE MAE	81,382.83	82,607.36
	FANNIE MAE	70,238.36	78,797.68
	FANNIE MAE	29,489.33	32,836.87
	FANNIE MAE	50,557.15	56,695.96
	FANNIE MAE	12,968.32	14,963.92
	FANNIE MAE	602.45	628.67
	FANNIE MAE	58,498.79	62,312.93
	FANNIE MAE	70,433.29	75,102.89
	FANNIE MAE	68,413.49	78,410.84

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	FANNIE MAE	4,571.54	4,763.07
	FANNIE MAE	324,144.52	342,532.92
	FANNIE MAE	137,712.46	157,836.16
	FANNIE MAE	63,355.25	70,461.48
	FANNIE MAE	15,001.99	16,365.69
	FANNIE MAE	255,079.42	264,957.19
	FANNIE MAE	938,022.11	973,828.32
	FANNIE MAE	22,821.10	22,910.54
	FANNIE MAE	82,242.04	82,584.87
	FANNIE MAE	37,972.90	41,593.78
	FANNIE MAE	27,184.65	29,079.73
	FANNIE MAE	135,175.80	136,965.51
	FANNIE MAE	58,245.95	60,032.82
	FANNIE MAE	294,228.06	321,689.78
	FANNIE MAE	3,776.50	3,789.56
	FANNIE MAE	87.19	87.50
	FANNIE MAE	83,431.41	95,532.95
	FANNIE MAE	259,926.75	266,954.70
	FANNIE MAE	13,497.41	15,450.74
	FANNIE MAE	60,804.33	60,911.52
	FANNIE MAE	75,511.24	78,036.61
	FANNIE MAE	307,336.62	319,116.06
	FANNIE MAE	73,087.08	73,281.81
	FANNIE MAE	130,248.97	135,398.43
	FANNIE MAE	46,081.51	54,570.00
	FANNIE MAE	51,203.34	60,791.25
	FANNIE MAE	3,200.61	3,727.52
	FANNIE MAE	118,757.28	126,070.07
	FANNIE MAE	26,094.34	30,374.21
	FANNIE MAE	1,661.10	1,658.36
	FANNIE MAE	427,529.81	441,749.16
	FANNIE MAE	35,134.84	37,308.24
	FANNIE MAE	5,339.57	6,219.25
	FANNIE MAE	37,031.96	42,374.40
	FANNIE MAE	40,919.16	46,326.59
	FANNIEMAE WHOLE LOAN	142,031.20	169,437.53
	FHLMC MULTIFAMILY STRUCTURED P	62,110,344.24	1,232,430.72
	FIC FUNDING LLC	7,063,937.23	7,064,316.56
	FLAGSHIP CREDIT AUTO TRUST	2,552,459.66	2,582,550.86
	FLAGSHIP CREDIT AUTO TRUST	3,625,565.11	3,648,173.05
	FLAGSHIP CREDIT AUTO TRUST	2,425,704.38	2,437,959.04
	FLAGSHIP CREDIT AUTO TRUST	415,259.01	416,635.22
	FLAGSHIP CREDIT AUTO TRUST	632,844.97	636,683.24
	FLAGSHIP CREDIT AUTO TRUST	44,955.41	45,013.50
	FLAGSHIP CREDIT AUTO TRUST	2,467,503.24	2,484,394.29
	FLORIDA POWER & LIGHT CO	6,000,000.00	6,000,439.92
	FNA VI LLC	4,147,472.49	4,143,022.25

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	FNB CORP/PA	4,000,000.00	4,062,243.92
	FOURSIGHT CAPITAL AUTOMOBILE R	4,680,000.00	4,838,374.01
	FREDDIE MAC	372.94	387.30
	FREDDIE MAC	83,454.72	84,422.60
	FREDDIE MAC	22,869.98	26,250.21
	FREDDIE MAC	183,322.30	195,566.44
	FREDDIE MAC	104,562.03	111,255.28
	FREDDIE MAC	91,489.20	91,258.33
	FREDDIE MAC	147,291.79	157,665.20
	FREDDIE MAC	52,009.17	54,857.35
	FREDDIE MAC	138,291.98	147,063.07
	FREDDIE MAC	87,237.05	90,548.10
	FREDDIE MAC	86,644.75	92,116.42
	FREDDIE MAC	131,066.67	138,001.53
	FREDDIE MAC	7,849.56	9,093.23
	FREDDIE MAC	7,497.11	8,725.38
	FREDDIE MAC	228,282.12	239,920.58
	FREDDIE MAC	482,444.48	513,581.55
	FREDDIE MAC	184,686.75	196,556.13
	FREDDIE MAC	93,263.90	99,415.75
	FREDDIE MAC	1,241,135.67	1,236,703.57
	FREDDIE MAC	187,068.50	188,575.37
	FREMF MORTGAGE TRUST	4,465,000.00	4,546,176.83
	FREMF MORTGAGE TRUST	2,485,000.00	2,521,282.99
	FREMF MORTGAGE TRUST	6,400,000.00	6,493,594.88
	GLS AUTO RECEIVABLES TRUST	800,000.00	801,516.56
	GLS AUTO RECEIVABLES TRUST	1,467,560.84	1,478,834.94
	GLS AUTO RECEIVABLES TRUST	34,276.99	34,316.43
	GLS AUTO RECEIVABLES TRUST	845,492.09	848,587.35
	GLS AUTO RECEIVABLES TRUST	1,630,663.70	1,639,361.50
	GLS AUTO RECEIVABLES TRUST	3,350,000.00	3,418,438.49
	GLS AUTO RECEIVABLES TRUST	1,693,931.69	1,703,527.98
	GLS AUTO RECEIVABLES TRUST	3,007,075.70	3,009,885.51
	GLS AUTO RECEIVABLES TRUST	10,000,000.00	9,998,235.00
	GOVERNMENT NATIONAL MORTGAGE A	82,099.48	84,948.53
	GOVERNMENT NATIONAL MORTGAGE A	426,298.97	441,607.81
	GOVERNMENT NATIONAL MORTGAGE A	45.96	46.07
	GOVERNMENT NATIONAL MORTGAGE A	1,939.65	1,964.85
	GOVERNMENT NATIONAL MORTGAGE A	7,196.16	7,228.61
	GOVERNMENT NATIONAL MORTGAGE A	628.62	630.95
	GOVERNMENT NATIONAL MORTGAGE A	234,761.72	244,598.90
	GOVERNMENT NATIONAL MORTGAGE A	97,176.85	101,468.65
	GOVERNMENT NATIONAL MORTGAGE A	187,056.75	195,032.90
	GOVERNMENT NATIONAL MORTGAGE A	231,697.27	242,257.49
	GOVERNMENT NATIONAL MORTGAGE A	56,753.05	56,759.65
	GOVERNMENT NATIONAL MORTGAGE A	29,045.68	30,173.23
	GOVERNMENT NATIONAL MORTGAGE A	123,331.03	124,471.55

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	GOVERNMENT NATIONAL MORTGAGE A	2,516,384.25	2,467,082.75
	GRAND AVENUE CRE 2019-FL1 LTD.	1,653,994.25	1,653,998.72
	GS MORTGAGE SECURITIES TRUST	8,947,387.06	8,963,699.04
	GS MORTGAGE SECURITIES TRUST	118,906,000.00	1,336,515.33
	GSR MORTGAGE LOAN TRUST	1,868,872.88	1,977,536.06
	HEWLETT PACKARD ENTERPRISE CO	7,800,000.00	7,929,852.29
	HOME EQUITY ASSET TRUST	804,024.22	804,475.44
	HOME EQUITY ASSET TRUST	389,275.40	389,082.32
	HYUNDAI CAPITAL AMERICA	2,500,000.00	2,565,886.15
	HYUNDAI CAPITAL AMERICA	5,000,000.00	4,978,553.15
	INT DEVELOPMENT FIN CORP	5,886,000.00	5,886,000.00
	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	2,007,334.00
	INTERCONTINENTALEXCHANGE	5,910,000.00	5,911,632.52
	JP MORGAN CHASE COMMERCIAL MOR	6,730,076.25	6,799,210.96
	JP MORGAN CHASE COMMERCIAL MOR	233,810.91	234,071.66
	JP MORGAN CHASE COMMERCIAL MOR	7,353,647.84	7,293,403.82
	JP MORGAN MORTGAGE TRUST	69,769.39	57,889.44
	JPMBB COMMERCIAL MORTGAGE SECU	3,478,354.51	3,477,105.43
	LYB INT FINANCE III	7,000,000.00	7,011,059.51
	MAGNETITE CLO LTD	3,146,601.29	3,143,180.93
	MERRILL LYNCH MORTGAGE INVESTO	17,425.50	17,363.63
	MF1 LTD	5,000,000.00	5,071,820.00
	MID-STATE TRUST	321,119.93	327,694.76
	MILL CITY MORTGAGE TRUST	1,956,419.24	1,976,944.82
	MITSUBISHI UFJ FIN GRP	3,800,000.00	3,819,619.67
	MLCC MORTGAGE INVESTORS INC	60,914.75	62,078.93
	MONDELEZ INTERNATIONAL INC	2,800,000.00	2,810,718.09
	MONROE CAPITAL MML CLO	9,700,000.00	9,701,843.00
	MORGAN STANLEY BAML TRUST	4,790,000.00	4,853,786.51
	MORGAN STANLEY BAML TRUST	3,314,030.14	3,346,762.82
	MORGAN STANLEY CAPITAL I TRUST	1,589,000.00	1,589,500.54
	MORGAN STANLEY CAPITAL I TRUST	8,700,000.00	8,702,749.20
	MORGAN STANLEY CAPITAL I TRUST	58,416.27	58,306.15
	MORGAN STANLEY CAPITAL I TRUST	6,776,032.28	6,827,538.26
	MORGAN STANLEY CAPITAL I TRUST	8,564,922.07	8,564,921.21
	NATIONAL BANK OF CANADA	7,000,000.00	7,037,868.46
	NESTLE HOLDINGS INC	5,500,000.00	5,473,631.46
	NEWREZ WAREHOUSE SECURITIZATIO	10,000,000.00	10,014,970.00
	NEXTERA ENERGY CAPITAL	2,500,000.00	2,509,048.85
	NEXTERA ENERGY CAPITAL	1,192,000.00	1,192,464.45
	NEXTERA ENERGY CAPITAL	10,000,000.00	10,001,744.90
	NMEF FUNDING LLC	4,534,845.35	4,535,384.54
	NUTRIEN LTD	5,000,000.00	5,121,284.70
	ONE GAS INC	15,000,000.00	15,006,360.60

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	OTIS WORLDWIDE CORP	12,500,000.00	12,501,023.38
	PACIFIC GAS & ELECTRIC	7,500,000.00	7,495,635.08
	PACIFIC GAS & ELECTRIC	7,000,000.00	7,014,342.44
	PALMER SQUARE LOAN FUNDING LTD	4,866,671.85	4,867,143.92
	PALMER SQUARE LOAN FUNDING LTD	1,465,765.60	1,466,088.07
	PALMER SQUARE LOAN FUNDING LTD	2,806,099.11	2,806,500.38
	PALMER SQUARE LOAN FUNDING LTD	3,642,822.73	3,642,815.44
	PEAKS CLO LTD	2,927,097.89	2,927,299.86
	PROGRESS RESIDENTIAL TRUST	12,608,378.98	12,730,039.75
	PROGRESS RESIDENTIAL TRUST	4,750,000.00	4,781,825.00
	PROGRESS RESIDENTIAL TRUST	2,500,000.00	2,516,577.75
	PROGRESS RESIDENTIAL TRUST	2,500,000.00	2,500,900.00
	PROGRESS RESIDENTIAL TRUST	6,333,744.46	6,426,880.91
	PROVIDENT FUNDING MORTGAGE TRU	719,322.61	720,769.02
	PROVIDENT FUNDING MORTGAGE TRU	313,109.72	313,302.44
	RAAC SERIES	341,025.06	340,941.17
	READYCAP COMMERCIAL MORTGAGE T	959,785.45	960,423.23
	READYCAP COMMERCIAL MORTGAGE T	3,873,356.07	3,859,577.77
	READYCAP COMMERCIAL MORTGAGE T	1,232,649.62	1,269,353.49
	RECKITT BENCKISER TSY	1,570,000.00	1,577,785.28
	RESIDENTIAL ASSET MORTGAGE PRO	1,579,702.25	1,578,299.79
	RESIDENTIAL ASSET MORTGAGE PRO	4,554,806.83	4,549,715.47
	RESIDENTIAL ASSET MORTGAGE PRO	3,628,495.97	3,615,881.14
	RESIDENTIAL FUNDING MTG SEC I	541,732.11	486,657.19
	SANTANDER CONSUMER AUTO RECEIV	4,587,190.57	4,588,638.29
	SANTANDER DRIVE AUTO RECEIVABL	4,900,000.00	5,011,344.66
	SANTANDER DRIVE AUTO RECEIVABL	2,412,110.50	2,444,152.73
	SANTANDER DRIVE AUTO RECEIVABL	2,593,819.70	2,594,613.93
	SBA TOWER TRUST	6,040,000.00	6,105,108.18
	SEQUOIA MORTGAGE TRUST	2,945,198.99	2,984,120.09
	SEQUOIA MORTGAGE TRUST	2,314,360.30	2,343,187.97
	SIERRA RECEIVABLES FUNDING CO	1,248,256.32	1,252,777.01
	SIERRA RECEIVABLES FUNDING CO	631,894.47	653,856.03
	SK HYNIX INC	10,000,000.00	9,943,100.00
	SL GREEN OPERATING PARTN	8,300,000.00	8,301,939.30
	SMALL BUS ADMIN	2,372.00	2,394.53
	SMALL BUS ADMIN	5,597.82	5,782.81
	SOUTHERN CAL EDISON	7,000,000.00	7,002,100.00
	SOUTHERN CAL EDISON	2,500,000.00	2,501,200.00
	SOUTHERN CALIF GAS CO	3,000,000.00	3,000,360.00
	STARWOOD MORTGAGE RESIDENTIAL	8,528,783.30	8,634,777.31
	STRUCTURED ASSET INVESTMENT LO	1,000,915.19	1,003,908.63
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,817,020.00
	SUNTRUST BANK	68,551.52	69,803.84
	SYMPHONY CLO LTD	4,920,036.35	4,920,164.27
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.12	3,444,935.06
	TOWD POINT ASSET FUNDING LLC	9,753,340.46	9,750,584.17

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	TOWD POINT MORTGAGE TRUST	6,698,011.67	6,698,341.21
	TOWD POINT MORTGAGE TRUST	3,886,201.45	3,917,067.61
	TOWD POINT MORTGAGE TRUST	6,082,757.40	6,104,930.27
	TOWD POINT MORTGAGE TRUST	7,708,594.57	7,826,559.96
	TOWD POINT MORTGAGE TRUST	4,289,921.30	4,320,445.38
	TOWD POINT MORTGAGE TRUST	2,888,064.05	2,940,151.73
	TOWD POINT MORTGAGE TRUST	5,521,897.10	5,557,099.75
	TOWD POINT MORTGAGE TRUST	7,791,000.00	7,842,549.15
	TOWD POINT MORTGAGE TRUST	7,500,000.00	7,561,246.50
	TOYOTA MOTOR CORP	5,000,000.00	5,006,905.60
	TRICON AMERICAN HOMES	1,342,487.81	1,372,353.60
	TXBL MUNI FUNDING TRUST VARIOU	100,000.00	100,000.00
	TXBL MUNI FUNDING TRUST VARIOU	9,900,000.00	9,900,000.00
	UBS GROUP AG	4,000,000.00	4,028,319.00
	UBS-CITIGROUP COMMERCIAL MORTG	4,172,336.58	189.84
	UNITED AUTO CREDIT SECURITIZAT	41,071.37	41,075.61
	UNITED AUTO CREDIT SECURITIZAT	5,440,000.00	5,450,103.17
	VIATRIS INC	2,500,000.00	2,517,748.88
	WELLS FARGO & CO	1,700,000.00	1,701,200.69
	WELLS FARGO COMMERCIAL MORTGAG	7,639,320.66	7,763,899.65
	WESTLAKE AUTOMOBILE RECEIVABLE	2,200,210.74	2,219,290.53
	WESTLAKE AUTOMOBILE RECEIVABLE	5,000,000.00	5,128,444.50
	WESTLAKE AUTOMOBILE RECEIVABLE	2,896,515.93	2,903,211.81
	WESTLAKE AUTOMOBILE RECEIVABLE	3,255,000.00	3,309,713.95
	WESTLAKE AUTOMOBILE RECEIVABLE	9,625,917.47	9,694,746.63
	WESTLAKE AUTOMOBILE RECEIVABLE	7,410,000.00	7,449,026.25
	WESTLAKE AUTOMOBILE RECEIVABLE	7,615,121.57	7,628,740.45
	WF-RBS COMMERCIAL MORTGAGE TRU	12,349,405.36	12,333,679.63
	WF-RBS COMMERCIAL MORTGAGE TRU	10,450,000.00	10,268,626.67
	WF-RBS COMMERCIAL MORTGAGE TRU	456,223.42	455,473.34
	ZIONS BANCORP NA	4,550,000.00	4,571,372.81
TOTAL TS Ultra Short Duration FI		1,178,555,695.12	967,319,090.88