

TS Ultra Short Duration FI

Effective Date : 12/31/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Ultra Short Duration FI			
	ACCREDITED MORTGAGE LOAN TRUST	1,059,047.29	1,057,773.79
	AEGIS ASSET BACKED SECURITIES	1,421,093.80	1,417,865.64
	ALM LOAN FUNDING	3,764,879.16	3,760,767.91
	AMERICAN CREDIT ACCEPTANCE REC	6,944,081.03	6,952,157.00
	AMERICAN CREDIT ACCEPTANCE REC	1,576,760.22	1,578,340.13
	AMERICAN CREDIT ACCEPTANCE REC	2,725,369.29	2,760,715.42
	AMERICAN CREDIT ACCEPTANCE REC	88,824.92	89,200.68
	AMERICAN CREDIT ACCEPTANCE REC	3,755,000.00	3,771,361.29
	AMERICAN CREDIT ACCEPTANCE REC	8,566,656.22	8,573,790.53
	AMERICAN HONDA FINANCE	3,500,000.00	3,542,607.78
	AMERICREDIT AUTOMOBILE RECEIVA	12,090,000.00	12,256,156.50
	AMERICREDIT AUTOMOBILE RECEIVA	3,725,000.00	3,760,652.72
	AMERICREDIT AUTOMOBILE RECEIVA	2,467,781.22	2,476,652.89
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,613,468.64
	AVERY POINT CLO LTD	3,000,000.00	3,000,486.00
	AVID AUTOMOBILE RECEIVABLES TR	1,303,830.76	1,315,836.30
	BDS LTD	6,048,000.00	5,991,697.35
	BEAR STEARNS ADJUSTABLE RATE M	202,132.13	197,915.67
	BEAR STEARNS ADJUSTABLE RATE M	1,189,247.80	1,213,219.35
	BEAR STEARNS ASSET BACKED SECU	144,524.52	148,699.41
	BEAR STEARNS ASSET BACKED SECU	231,363.67	231,302.13
	BHMS MORTGAGE TRUST	8,145,000.00	7,920,388.59
	BSPRT 2018-FL4 ISSUER LTD.	10,895,610.49	10,835,354.50
	BX COMMERCIAL MORTGAGE TRUST 2	7,124,480.09	7,137,763.68
	BX TRUST	7,804,120.30	7,801,678.39
	BX TRUST	7,200,000.00	7,081,318.08
	CALIFORNIA ENTERPRISE DEVELOPMENT AUTHORITY	1,250,000.00	1,250,000.00
	CAPITAL ONE FINANCIAL CORP	7,788,000.00	7,845,847.94
	CASCADE FUNDING MORTGAGE TRUST	7,550,000.00	7,550,052.85
	CD COMMERCIAL MORTGAGE TRUST	1,393,448.70	1,430,974.27
	CEDAR FUNDING LTD	7,590,000.00	7,611,904.74
	CGDBB COMMERCIAL MORTGAGE TRUS	2,134,950.91	2,134,304.45
	CGRBS COMMERCIAL MORTGAGE TRUS	2,100,000.00	2,212,209.72
	CIFC FUNDING LTD	4,345,778.97	4,329,334.54
	CIGNA CORP	2,720,000.00	2,720,429.57
	CITIBANK NA	2,933,000.00	2,933,175.98
	CITIGROUP COMMERCIAL MORTGAGE	3,416,904.26	3,487,762.31
	CITIGROUP COMMERCIAL MORTGAGE	3,502,142.03	3,538,431.23
	CITIGROUP COMMERCIAL MORTGAGE	68,780,000.00	149,073.77
	COMERICA INC	4,367,000.00	4,711,315.90
	COMM MORTGAGE TRUST	35,334,153.60	1,083,726.76
	COMM MORTGAGE TRUST	66,165.88	66,127.72
	COMM MORTGAGE TRUST	960,257.61	973,539.13
	COMMUNITY PROGRAM LOAN TRUST	18,141.22	18,204.01
	CONN FUNDING II L.P	309,128.43	309,357.46

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	CPS AUTO TRUST	299,824.67	300,747.53
	CPS AUTO TRUST	2,345,000.00	2,402,063.46
	CPS AUTO TRUST	3,825,000.00	3,852,043.13
	CPS AUTO TRUST	9,340,319.19	9,349,148.59
	CPS AUTO TRUST	6,524,790.18	6,587,269.61
	CPS AUTO TRUST	5,520,000.00	5,606,773.30
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	5,967,881.15
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,617,137.38
	CROWN CASTLE TOWERS LLC	4,040,000.00	4,082,979.94
	DBRR TRUST	7,023,677.42	7,046,509.29
	DBUBS MORTGAGE TRUST	736,509.21	736,447.20
	DBUBS MORTGAGE TRUST	34,635.13	34,637.81
	DIGNITY HEALTH	7,225,000.00	7,499,112.24
	DOMINION ENERGY INC	7,225,000.00	7,238,294.00
	DOMINOS PIZZA MASTER ISSUER LL	12,532,400.00	12,544,681.75
	DREYFUS GOVERNMENT CASH MANAGE	73,267.38	73,267.38
	DRIVE AUTO RECEIVABLES TRUST	4,924,206.59	4,998,247.45
	DRIVE AUTO RECEIVABLES TRUST	4,156,450.06	4,197,142.54
	DRIVE AUTO RECEIVABLES TRUST	12,868,000.00	13,058,218.64
	DRIVE AUTO RECEIVABLES TRUST	10,111,000.00	10,403,374.73
	DT AUTO OWNER TRUST	7,000,000.00	7,064,946.00
	DT AUTO OWNER TRUST	619,222.97	620,557.09
	DT AUTO OWNER TRUST	5,685,000.00	5,814,288.84
	DT AUTO OWNER TRUST	1,432,181.07	1,441,622.01
	DT AUTO OWNER TRUST	7,942,664.97	8,050,731.28
	DT AUTO OWNER TRUST	4,350,000.00	4,403,911.29
	DT AUTO OWNER TRUST	1,030,239.31	1,033,936.43
	DT AUTO OWNER TRUST	7,907,000.00	8,055,755.97
	DT AUTO OWNER TRUST	3,474,839.35	3,490,435.82
	DT AUTO OWNER TRUST	6,622,836.80	6,634,828.11
	DT AUTO OWNER TRUST	426,325.03	427,045.69
	ELARA HGV TIMESHARE ISSUER	154,509.79	154,761.15
	ELARA HGV TIMESHARE ISSUER	3,368,741.99	3,433,713.91
	EXETER AUTOMOBILE RECEIVABLES	3,100,014.57	3,138,095.77
	EXETER AUTOMOBILE RECEIVABLES	12,375,000.00	12,378,617.21
	EXETER AUTOMOBILE RECEIVABLES	4,100,005.93	4,111,555.24
	FANNIE MAE	12,689.71	12,748.49
	FANNIE MAE	931.35	934.30
	FANNIE MAE	400,180.68	5,878.01
	FANNIE MAE	100,331.19	101,729.71
	FANNIE MAE	81,018.49	93,651.82
	FANNIE MAE	34,112.93	38,061.43
	FANNIE MAE	59,076.09	66,330.96
	FANNIE MAE	14,527.62	16,942.94
	FANNIE MAE	762.73	801.35
	FANNIE MAE	72,854.99	77,491.71
	FANNIE MAE	82,368.86	87,688.65

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	FANNIE MAE	80,571.76	93,682.47
	FANNIE MAE	6,786.97	7,124.01
	FANNIE MAE	420,462.43	440,559.24
	FANNIE MAE	159,083.86	184,969.61
	FANNIE MAE	78,578.90	88,201.39
	FANNIE MAE	18,184.64	19,934.30
	FANNIE MAE	277,651.26	286,950.04
	FANNIE MAE	1,131,522.55	1,172,792.90
	FANNIE MAE	24,267.95	24,358.81
	FANNIE MAE	86,548.53	86,726.19
	FANNIE MAE	42,275.25	46,532.08
	FANNIE MAE	31,363.10	33,650.27
	FANNIE MAE	156,162.74	157,575.89
	FANNIE MAE	74,241.08	76,777.59
	FANNIE MAE	319,654.53	346,626.24
	FANNIE MAE	35,372.50	35,456.04
	FANNIE MAE	309.50	312.83
	FANNIE MAE	94,781.86	109,587.39
	FANNIE MAE	360,014.88	371,762.00
	FANNIE MAE	15,878.02	18,434.07
	FANNIE MAE	62,728.32	62,838.62
	FANNIE MAE	97,587.28	100,898.39
	FANNIE MAE	349,359.98	360,763.65
	FANNIE MAE	110,226.88	111,291.71
	FANNIE MAE	154,565.93	160,691.55
	FANNIE MAE	50,045.31	59,122.63
	FANNIE MAE	55,283.48	65,546.13
	FANNIE MAE	3,645.18	4,285.27
	FANNIE MAE	135,165.17	142,497.00
	FANNIE MAE	29,177.90	34,303.30
	FANNIE MAE	25,711.15	25,844.31
	FANNIE MAE	621,665.21	648,135.72
	FANNIE MAE	44,212.37	46,874.45
	FANNIE MAE	5,944.76	6,994.93
	FANNIE MAE	41,998.12	48,721.99
	FANNIE MAE	53,919.44	62,698.36
	FANNIEMAE WHOLE LOAN	142,031.20	172,370.30
	FHLMC MULTIFAMILY STRUCTURED P	72,591,416.91	82,311.41
	FIFTH THIRD BANCORP	7,200,000.00	7,852,513.97
	FIRST FRANKLIN MTG LOAN ASSET	2,166,204.55	2,163,273.89
	FLAGSHIP CREDIT AUTO TRUST	2,256,708.41	2,287,651.94
	FLAGSHIP CREDIT AUTO TRUST	1,359,000.00	1,374,861.70
	FLAGSHIP CREDIT AUTO TRUST	1,125,000.00	1,144,030.39
	FLAGSHIP CREDIT AUTO TRUST	677,434.17	683,037.16
	FLAGSHIP CREDIT AUTO TRUST	4,524,875.59	4,580,614.36
	FLATIRON CLO LTD	2,660,013.26	2,657,951.75
	FLORIDA POWER & LIGHT CO	6,000,000.00	6,001,220.40

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	FNB CORP/PA	4,000,000.00	4,074,239.88
	FREDDIE MAC	564.98	593.93
	FREDDIE MAC	92,617.78	93,113.25
	FREDDIE MAC	26,294.88	30,572.72
	FREDDIE MAC	245,194.76	258,172.67
	FREDDIE MAC	110,116.93	116,231.11
	FREDDIE MAC	94,036.86	93,813.76
	FREDDIE MAC	165,383.98	176,173.31
	FREDDIE MAC	72,236.22	75,452.43
	FREDDIE MAC	167,246.08	176,163.03
	FREDDIE MAC	126,926.42	132,258.71
	FREDDIE MAC	118,503.59	125,473.53
	FREDDIE MAC	171,551.07	180,452.26
	FREDDIE MAC	9,093.49	10,560.14
	FREDDIE MAC	8,879.75	10,406.19
	FREDDIE MAC	253,965.68	267,674.41
	FREDDIE MAC	526,716.33	556,291.60
	FREDDIE MAC	233,526.59	246,177.76
	FREDDIE MAC	111,562.00	117,426.69
	FREDDIE MAC	38,109.30	38,188.43
	FREDDIE MAC	1,508,244.58	1,500,176.53
	FREDDIE MAC	208,432.15	209,525.46
	GENERAL MILLS INC	3,925,000.00	3,930,616.20
	GLS AUTO RECEIVABLES TRUST	193,755.75	193,962.14
	GLS AUTO RECEIVABLES TRUST	3,423,445.08	3,479,307.49
	GLS AUTO RECEIVABLES TRUST	429,265.38	430,771.11
	GLS AUTO RECEIVABLES TRUST	1,340,194.62	1,349,008.54
	GLS AUTO RECEIVABLES TRUST	2,649,029.52	2,671,681.11
	GLS AUTO RECEIVABLES TRUST	3,311,859.20	3,349,068.93
	GLS AUTO RECEIVABLES TRUST	3,046,477.75	3,079,295.93
	GLS AUTO RECEIVABLES TRUST	5,000,000.00	5,001,676.50
	GOVERNMENT NATIONAL MORTGAGE A	116,563.02	120,452.91
	GOVERNMENT NATIONAL MORTGAGE A	560,056.67	579,744.86
	GOVERNMENT NATIONAL MORTGAGE A	564.76	569.07
	GOVERNMENT NATIONAL MORTGAGE A	3,018.41	3,061.40
	GOVERNMENT NATIONAL MORTGAGE A	9,764.76	9,908.10
	GOVERNMENT NATIONAL MORTGAGE A	1,260.00	1,264.62
	GOVERNMENT NATIONAL MORTGAGE A	269,881.01	281,521.94
	GOVERNMENT NATIONAL MORTGAGE A	112,539.65	117,524.39
	GOVERNMENT NATIONAL MORTGAGE A	195,107.72	203,560.67
	GOVERNMENT NATIONAL MORTGAGE A	259,779.52	270,268.00
	GOVERNMENT NATIONAL MORTGAGE A	65,948.41	65,938.74
	GOVERNMENT NATIONAL MORTGAGE A	37,388.11	38,956.29
	GOVERNMENT NATIONAL MORTGAGE A	139,629.40	141,095.12
	GOVERNMENT NATIONAL MORTGAGE A	3,025,037.98	2,964,312.46
	GRACE MORTGAGE TRUST	15,270,000.00	15,268,291.29
	GRAND AVENUE CRE 2019-FL1 LTD.	4,790,000.00	4,766,536.66

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	GS MORTGAGE SECURITIES TRUST	118,906,000.00	2,023,827.68
	GSR MORTGAGE LOAN TRUST	2,108,478.05	2,180,711.77
	HEWLETT PACKARD ENTERPRISE CO	7,800,000.00	8,014,648.20
	HOME EQUITY ASSET TRUST	1,715,163.04	1,715,970.37
	HOME EQUITY ASSET TRUST	886,516.80	884,797.84
	HYUNDAI CAPITAL AMERICA	2,500,000.00	2,576,556.00
	INT DEVELOPMENT FIN CORP	6,000,000.00	6,000,000.00
	INT DEVELOPMENT FIN CORP	10,000,000.00	10,000,000.00
	INT DEVELOPMENT FIN CORP	2,200,000.00	2,200,000.00
	INTERCONTINENTAL EXCHANGE INC	2,000,000.00	2,013,598.20
	INTERCONTINENTAL EXCHANGE INC	5,910,000.00	5,927,787.09
	INTERNATIONAL BUSINESS MACHINES CORP	9,500,000.00	9,513,788.40
	JP MORGAN CHASE COMMERCIAL MOR	7,353,647.84	7,110,503.15
	JP MORGAN MORTGAGE TRUST	82,198.57	69,677.04
	JPMBB COMMERCIAL MORTGAGE SECU	3,988,044.44	3,986,032.07
	LYB INT FINANCE III	7,000,000.00	7,012,127.78
	MAGNETITE CLO LTD	3,206,537.85	3,194,513.33
	MERRILL LYNCH MORTGAGE INVESTO	18,076.92	17,563.99
	MERRILL LYNCH MORTGAGE INVESTO	1,643,901.92	1,642,953.22
	MID-STATE TRUST	555,762.73	572,826.87
	MILL CITY MORTGAGE TRUST	2,967,584.69	3,012,760.23
	MITSUBISHI UFJ FINANCIAL GROUP INC	3,800,000.00	3,822,658.56
	MLCC MORTGAGE INVESTORS INC	80,750.32	80,390.75
	MONDELEZ INTERNATIONAL INC	2,800,000.00	2,812,160.12
	MORGAN STANLEY BAML TRUST	4,790,000.00	4,732,385.40
	MORGAN STANLEY BAML TRUST	4,082,892.88	4,143,702.26
	MORGAN STANLEY CAPITAL I TRUST	313,257.00	312,655.55
	MORGAN STANLEY CAPITAL I TRUST	2,000,000.00	2,031,128.80
	MORGAN STANLEY CAPITAL I TRUST	2,100,000.00	2,115,708.00
	MORGAN STANLEY CAPITAL I TRUST	7,977,227.75	7,878,882.09
	MORGAN STANLEY MORTGAGE LOAN T	1,181,856.14	1,178,921.95
	NATIONAL BANK OF CANADA	7,000,000.00	7,042,058.73
	NESTLE HOLDINGS INC	5,500,000.00	5,505,542.90
	NEW CENTURY HOME EQUITY LOAN T	656,330.26	655,420.39
	NEXTERA ENERGY CAPITAL	2,500,000.00	2,534,374.75
	NEXTERA ENERGY CAPITAL	1,192,000.00	1,192,383.08
	NUTRIEN LTD	5,000,000.00	5,164,729.60
	OCP CLO LTD	5,013,319.16	5,011,604.60
	OTIS WORLDWIDE CORP	12,500,000.00	12,502,961.63
	PACIFIC GAS & ELECTRIC	7,500,000.00	7,521,165.90
	PACIFIC GAS & ELECTRIC	7,000,000.00	7,003,834.67
	PALMER SQUARE LOAN FUNDING LTD	6,893,349.93	6,880,080.23
	PALMER SQUARE LOAN FUNDING LTD	2,532,556.51	2,531,510.56
	PALMER SQUARE LOAN FUNDING LTD	4,515,922.19	4,516,111.86
	PALMER SQUARE LOAN FUNDING LTD	4,795,371.22	4,783,684.90
	PHILLIPS 66	2,460,000.00	2,460,283.83
	PROGRESS RESIDENTIAL TRUST	14,097,609.33	14,267,936.65

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	PROGRESS RESIDENTIAL TRUST	1,200,000.00	1,201,907.88
	PUB SVC NEW HAMP	2,700,000.00	2,715,487.77
	PUBLIC FINANCE AUTHORITY	4,000,000.00	4,001,040.00
	RAAC SERIES	684,943.95	684,090.78
	READYCAP COMMERCIAL MORTGAGE T	2,048,542.05	2,050,658.81
	READYCAP COMMERCIAL MORTGAGE T	5,717,566.36	5,653,234.02
	READYCAP COMMERCIAL MORTGAGE T	1,382,909.28	1,439,794.70
	RECKITT BENCKISER TSY	1,570,000.00	1,577,242.96
	RESIDENTIAL ASSET MORTGAGE PRO	3,425,726.73	3,415,940.80
	RESIDENTIAL ASSET MORTGAGE PRO	7,224,869.89	7,191,377.56
	RESIDENTIAL FUNDING MTG SEC I	552,247.82	476,022.99
	RIB FLOATER TRUST VARIOUS STATES	200,000.00	200,000.00
	SANTANDER CONSUMER AUTO RECEIV	12,100,000.00	12,103,715.91
	SANTANDER DRIVE AUTO RECEIVABL	9,300,000.00	9,457,394.13
	SANTANDER DRIVE AUTO RECEIVABL	4,900,000.00	5,073,456.08
	SANTANDER DRIVE AUTO RECEIVABL	2,732,000.00	2,794,351.34
	SANTANDER DRIVE AUTO RECEIVABL	8,545,000.00	8,550,130.42
	SBA TOWER TRUST	5,800,000.00	5,951,486.72
	SHELL INTERNATIONAL FIN	8,450,000.00	8,468,572.76
	SIERRA RECEIVABLES FUNDING CO	1,509,598.27	1,512,929.95
	SIERRA RECEIVABLES FUNDING CO	789,136.52	813,285.12
	SL GREEN OPERATING PARTN	8,300,000.00	8,280,717.69
	SMALL BUS ADMIN	4,322.04	4,385.33
	SMALL BUS ADMIN	7,099.86	7,371.30
	SOUTHERN CAL EDISON	7,000,000.00	7,002,964.99
	SOUTHERN CALIF GAS CO	3,000,000.00	3,000,593.10
	STRUCTURED ASSET INVESTMENT LO	1,684,762.58	1,691,566.33
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,825,344.65
	SUNTRUST BANK	73,492.73	73,356.67
	SYMPHONY CLO LTD	6,654,082.32	6,648,792.32
	TAXABLE MUNICIPAL FUNDING TRUST	3,600,000.00	3,600,000.00
	TAXABLE MUNICIPAL FUNDING TRUST	1,200,000.00	1,200,000.00
	TAXABLE MUNICIPAL FUNDING TRUST	12,900,000.00	12,900,000.00
	TAXABLE MUNICIPAL FUNDING TRUST	10,300,000.00	10,300,000.00
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.12	3,339,219.52
	THARALDSON HOTEL PORTFOLIO TRU	9,616,462.79	9,230,619.53
	TLF NATIONAL TAX LIEN TRUST	993,346.99	1,000,069.57
	TOWD POINT MORTGAGE TRUST	3,539,073.79	3,527,734.95
	TOWD POINT MORTGAGE TRUST	5,000,000.00	5,181,028.00
	TOWD POINT MORTGAGE TRUST	347,636.49	348,766.27
	TOWD POINT MORTGAGE TRUST	1,609,097.85	1,614,658.41
	TOWD POINT MORTGAGE TRUST	10,795,574.60	11,064,400.60
	TOWD POINT MORTGAGE TRUST	2,322,416.46	2,330,985.25
	TOWD POINT MORTGAGE TRUST	5,302,516.89	5,323,125.12
	TOWD POINT MORTGAGE TRUST	1,270,057.65	1,276,349.52
	TOWD POINT MORTGAGE TRUST	3,574,076.54	3,663,721.53
	TOWD POINT MORTGAGE TRUST	8,576,901.63	8,671,592.34

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	TRUIST FINANCIAL CORP	7,000,000.00	7,000,000.00
	UBS GROUP AG	4,000,000.00	4,038,676.24
	UBS-CITIGROUP COMMERCIAL MORTG	12,001,667.33	88,088.64
	UNITED AUTO CREDIT SECURITIZAT	3,791,900.01	3,793,992.00
	VENTURE CDO LTD	6,753,600.87	6,730,902.02
	VIATRIS INC	2,500,000.00	2,523,628.03
	VULCAN MATERIALS CO	8,156,000.00	8,159,453.17
	WELK RESORTS LLC	502,394.62	508,700.63
	WELLS FARGO & CO	1,700,000.00	1,709,153.48
	WESTLAKE AUTOMOBILE RECEIVABLE	1,145,475.42	1,149,767.29
	WESTLAKE AUTOMOBILE RECEIVABLE	3,415,000.00	3,485,293.34
	WESTLAKE AUTOMOBILE RECEIVABLE	11,320,000.00	11,549,848.07
	WESTLAKE AUTOMOBILE RECEIVABLE	2,305,772.61	2,312,549.74
	WESTLAKE AUTOMOBILE RECEIVABLE	9,425,000.00	9,445,724.63
	WF-RBS COMMERCIAL MORTGAGE TRU	1,057,721.14	1,057,923.48
	WF-RBS COMMERCIAL MORTGAGE TRU	12,554,298.54	12,507,807.46
	WF-RBS COMMERCIAL MORTGAGE TRU	10,450,000.00	9,953,529.91
	WF-RBS COMMERCIAL MORTGAGE TRU	338,603.32	343,642.45
	WIND RIVER CLO LTD	8,750,000.00	8,750,192.50
	ZIMMER BIOMET HOLDINGS INC	1,093,000.00	1,092,999.93
	ZIONS BANCORP NA	4,550,000.00	4,636,381.02
	TOTAL TS Ultra Short Duration FI	1,232,947,886.39	933,177,530.64