

# TS Ultra Short Duration FI

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Ultra Short Duration FI</b>			
	ABBVIE INC	11,500,000.00	11,510,521.12
	ACC AUTO TRUST	6,670,625.70	6,653,500.20
	AEGIS ASSET BACKED SECURITIES	554,649.01	554,371.08
	AMERICAN CREDIT ACCEPTANCE REC	1,196,104.69	1,195,905.90
	AMERICAN CREDIT ACCEPTANCE REC	11,000,000.00	11,182,424.00
	AMERICAN CREDIT ACCEPTANCE REC	96,126.63	96,204.20
	AMERICAN CREDIT ACCEPTANCE REC	4,200,000.00	4,296,146.40
	AMERICAN CREDIT ACCEPTANCE REC	9,500,000.00	9,782,346.65
	AMERICAN CREDIT ACCEPTANCE REC	8,284,279.31	8,331,140.99
	AMERICAN CREDIT ACCEPTANCE REC	11,310,000.00	11,519,068.74
	AMERICAN CREDIT ACCEPTANCE REC	953,911.06	957,797.48
	AMERICAN CREDIT ACCEPTANCE REC	796,333.12	796,416.81
	AMERICAN HONDA FINANCE	3,500,000.00	3,501,505.18
	AMERICREDIT AUTOMOBILE RECEIVA	535,215.45	535,833.46
	AMERICREDIT AUTOMOBILE RECEIVA	3,507,000.00	3,541,589.19
	ANCHORAGE CAPITAL CLO LTD	8,250,000.00	8,251,419.00
	AREIT CRE TRUST	669,779.31	669,378.18
	AREIT CRE TRUST	10,793,000.00	10,792,117.13
	ARES CLO LTD	6,500,000.00	6,500,058.50
	ASSET BACKED SECURITIES CORP H	5,089,131.97	5,074,595.37
	AUSTIN FAIRMONT HOTEL TRUST	4,800,000.00	4,763,845.92
	AVID AUTOMOBILE RECEIVABLES TR	5,380,332.42	5,373,201.87
	BARINGS CLO LTD	3,750,000.00	3,739,316.25
	BDS LTD	6,048,000.00	6,049,397.69
	BEAR STEARNS ADJUSTABLE RATE M	1,016,426.49	1,060,876.35
	BEAR STEARNS ASSET BACKED SECU	125,843.66	127,579.36
	BEAR STEARNS ASSET BACKED SECU	1,026,303.29	1,027,062.24
	BHMS MORTGAGE TRUST	8,145,000.00	8,139,772.54
	BLACK DIAMOND CLO LTD	9,637,526.73	9,634,972.79
	BPR TRUST	8,900,000.00	8,898,130.11
	BRAVO RESIDENTIAL FUNDING TRUS	5,192,284.43	5,184,922.29
	BRAVO RESIDENTIAL FUNDING TRUS	4,201,287.73	4,198,601.85
	BSPRT 2018-FL4 ISSUER LTD.	1,986,175.47	1,986,179.24
	BSPRT ISSUER LTD.	763,127.42	762,658.25
	BX COMMERCIAL MORTGAGE TRUST 2	6,260,952.31	6,262,680.33
	BX TRUST	3,153,632.01	3,144,711.33
	BX TRUST	7,200,000.00	7,153,664.40
	BXMT LTD	6,494,000.00	6,483,836.24
	BXMT LTD	8,495,000.00	8,471,098.47
	CALIFORNIA ST ENTERPRISE DEV A	960,000.00	960,000.00
	CAMB COMMERCIAL MORTGAGE TRUST	2,700,000.00	2,699,144.64
	CARNOW AUTO RECEIVABLES TRUST	3,718,489.20	3,718,012.12
	CASCADE FUNDING MORTGAGE TRUST	14,911,738.87	14,890,592.53
	CASCADE FUNDING MORTGAGE TRUST	6,107,299.32	6,110,618.64
	CASCADE FUNDING MORTGAGE TRUST	8,192,067.02	8,172,093.94
	CASCADE FUNDING MORTGAGE TRUST	6,391,406.14	6,369,701.56

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	CENTERPOINT ENERGY RES	8,000,000.00	7,981,365.84
	CIFC FUNDING LTD	3,489,901.07	3,490,518.78
	CITIGROUP COMMERCIAL MORTGAGE	56,000,000.00	306,454.40
	CITIGROUP COMMERCIAL MORTGAGE	1,718,030.14	1,733,600.99
	CITIGROUP COMMERCIAL MORTGAGE	1,026,728.72	1,025,780.95
	CLECO POWER LLC	10,000,000.00	9,992,344.40
	COMERICA INC	4,367,000.00	4,544,856.42
	COMM MORTGAGE TRUST	34,633,092.49	721,822.91
	COMM MORTGAGE TRUST	1,550,038.40	1,549,243.23
	COMMUNITY PROGRAM LOAN TRUST	9,825.63	9,833.18
	CONN FUNDING II L.P	8,938,648.79	8,932,271.96
	CPS AUTO TRUST	466,912.45	468,244.04
	CPS AUTO TRUST	10,000,000.00	10,204,509.00
	CPS AUTO TRUST	2,641,549.69	2,674,671.02
	CREDIT SUISSE MORTGAGE TRUST	6,080,000.00	6,079,413.28
	CREDIT SUISSE MORTGAGE TRUST	2,680,000.00	2,674,341.98
	CROSSROADS ASSET TRUST	3,942,184.46	3,942,008.24
	DBGS MORTGAGE TRUST	10,177,971.62	10,165,520.91
	DEWOLF PARK CLO LTD	10,750,000.00	10,747,398.50
	DIGNITY HEALTH	7,225,000.00	7,353,058.21
	DOMINION ENERGY INC	7,225,000.00	7,218,549.45
	DREYFUS GOVERNMENT CASH MANAGE	4,862,834.02	4,862,834.02
	DRIVE AUTO RECEIVABLES TRUST	318,650.80	319,089.49
	DRIVE AUTO RECEIVABLES TRUST	1,091,864.87	1,096,471.34
	DRIVE AUTO RECEIVABLES TRUST	3,524,588.88	3,568,762.20
	DRIVE AUTO RECEIVABLES TRUST	202,031.22	202,311.66
	DT AUTO OWNER TRUST	25,630.69	25,660.85
	DT AUTO OWNER TRUST	11,688,942.26	11,856,686.76
	DT AUTO OWNER TRUST	936,729.41	938,287.85
	DT AUTO OWNER TRUST	545,529.43	545,982.11
	DT AUTO OWNER TRUST	10,000,000.00	10,097,162.00
	DT AUTO OWNER TRUST	1,667,381.08	1,666,154.22
	DT AUTO OWNER TRUST	2,103,350.44	2,118,373.41
	ELARA HGV TIMESHARE ISSUER	2,299,676.50	2,323,193.22
	ENCINA EQUIPMENT FINANCE	3,957,794.13	3,958,315.77
	ENRGY TRANS LP/REG FIN	5,000,000.00	5,238,089.75
	EXETER AUTOMOBILE RECEIVABLES	3,044,430.17	3,099,946.27
	EXETER AUTOMOBILE RECEIVABLES	2,476,813.85	2,526,796.70
	EXETER AUTOMOBILE RECEIVABLES	4,160,000.00	4,193,403.97
	FANNIE MAE	5,275.77	5,295.07
	FANNIE MAE	46,564.38	79.11
	FANNIE MAE	61,317.43	61,591.85
	FANNIE MAE	61,428.40	68,073.81
	FANNIE MAE	22,195.05	24,282.63
	FANNIE MAE	42,734.50	46,999.02
	FANNIE MAE	11,496.26	13,002.94
	FANNIE MAE	436.25	450.84

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	FANNIE MAE	40,187.53	42,239.77
	FANNIE MAE	59,338.60	62,512.03
	FANNIE MAE	54,200.17	61,177.25
	FANNIE MAE	2,933.96	3,023.65
	FANNIE MAE	288,873.07	302,899.93
	FANNIE MAE	117,624.87	133,284.11
	FANNIE MAE	52,405.73	57,920.39
	FANNIE MAE	12,170.24	12,964.17
	FANNIE MAE	246,783.57	255,875.98
	FANNIE MAE	798,482.28	827,427.41
	FANNIE MAE	21,314.27	21,390.90
	FANNIE MAE	77,593.00	77,909.09
	FANNIE MAE	33,021.40	35,518.62
	FANNIE MAE	22,449.65	23,659.06
	FANNIE MAE	115,548.04	117,054.21
	FANNIE MAE	30,760.24	31,267.92
	FANNIE MAE	280,698.83	301,983.58
	FANNIE MAE	517.50	519.61
	FANNIE MAE	72,637.39	81,418.31
	FANNIE MAE	245,914.50	252,094.71
	FANNIE MAE	11,680.88	13,182.57
	FANNIE MAE	58,815.14	58,859.25
	FANNIE MAE	73,037.72	75,263.52
	FANNIE MAE	264,978.18	274,676.16
	FANNIE MAE	70,601.92	70,686.59
	FANNIE MAE	120,174.68	124,673.48
	FANNIE MAE	42,192.10	50,048.72
	FANNIE MAE	44,864.01	52,038.51
	FANNIE MAE	2,798.87	3,207.20
	FANNIE MAE	109,160.50	115,124.92
	FANNIE MAE	23,786.56	27,230.18
	FANNIE MAE	265,774.12	272,017.51
	FANNIE MAE	25,845.33	27,110.78
	FANNIE MAE	4,627.60	5,293.51
	FANNIE MAE	32,555.33	36,748.14
	FANNIE MAE	33,657.46	38,066.64
	FANNIEMAE WHOLE LOAN	142,031.20	165,925.62
	FHLMC MULTIFAMILY STRUCTURED P	136,786,074.62	2,922,352.41
	FHLMC MULTIFAMILY STRUCTURED P	61,425,386.09	988,678.44
	FIC FUNDING LLC	6,372,527.68	6,338,306.57
	FLAGSHIP CREDIT AUTO TRUST	12,068,000.00	12,240,823.41
	FLAGSHIP CREDIT AUTO TRUST	519,906.29	520,707.93
	FNA VI LLC	3,783,574.53	3,746,921.15
	FNB CORP/PA	4,000,000.00	4,033,561.92
	FOURSIGHT CAPITAL AUTOMOBILE R	630,000.00	631,138.35
	FOURSIGHT CAPITAL AUTOMOBILE R	4,680,000.00	4,753,468.51
	FREDDIE MAC	204.68	210.02

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	FREDDIE MAC	78,110.06	78,767.50
	FREDDIE MAC	19,987.28	22,616.97
	FREDDIE MAC	157,691.77	167,965.18
	FREDDIE MAC	67,080.82	70,886.61
	FREDDIE MAC	88,406.52	88,817.27
	FREDDIE MAC	133,350.94	141,758.18
	FREDDIE MAC	50,209.71	52,531.85
	FREDDIE MAC	106,975.22	112,798.16
	FREDDIE MAC	84,930.74	87,715.95
	FREDDIE MAC	64,232.54	67,786.63
	FREDDIE MAC	106,835.37	111,919.98
	FREDDIE MAC	6,909.90	7,873.06
	FREDDIE MAC	6,015.97	6,843.85
	FREDDIE MAC	212,846.96	223,169.25
	FREDDIE MAC	425,833.35	450,643.97
	FREDDIE MAC	176,610.64	186,986.05
	FREDDIE MAC	83,664.49	89,219.67
	FREDDIE MAC	940,646.20	929,306.62
	FREDDIE MAC	162,259.15	163,542.46
	FREMF MORTGAGE TRUST	4,535,000.00	4,533,010.50
	FREMF MORTGAGE TRUST	435,000.00	443,607.74
	FREMF MORTGAGE TRUST	2,530,080.00	2,561,093.47
	FREMF MORTGAGE TRUST	800,000.00	813,045.60
	FREMF MORTGAGE TRUST	6,330,000.00	6,328,147.21
	GLS AUTO RECEIVABLES TRUST	80,115.73	80,179.63
	GLS AUTO RECEIVABLES TRUST	3,350,000.00	3,376,340.38
	GLS AUTO RECEIVABLES TRUST	422,437.29	423,053.63
	GLS AUTO RECEIVABLES TRUST	861,509.46	861,664.19
	GOLDMAN SACHS GROUP INC	6,300,000.00	6,352,624.47
	GOVERNMENT NATIONAL MORTGAGE A	53,074.34	54,787.32
	GOVERNMENT NATIONAL MORTGAGE A	322,079.22	332,034.33
	GOVERNMENT NATIONAL MORTGAGE A	1,273.48	1,287.02
	GOVERNMENT NATIONAL MORTGAGE A	5,777.47	5,799.57
	GOVERNMENT NATIONAL MORTGAGE A	249.67	250.37
	GOVERNMENT NATIONAL MORTGAGE A	206,571.65	215,272.00
	GOVERNMENT NATIONAL MORTGAGE A	83,729.45	86,909.88
	GOVERNMENT NATIONAL MORTGAGE A	172,637.36	179,067.95
	GOVERNMENT NATIONAL MORTGAGE A	184,271.75	192,935.37
	GOVERNMENT NATIONAL MORTGAGE A	48,841.57	48,840.47
	GOVERNMENT NATIONAL MORTGAGE A	20,435.28	20,965.01
	GOVERNMENT NATIONAL MORTGAGE A	77,310.08	77,583.77
	GS MORTGAGE SECURITIES TRUST	18,959,000.00	18,958,150.64
	GS MORTGAGE SECURITIES TRUST	118,906,000.00	638,834.38
	GS MORTGAGE SECURITIES TRUST	3,859,000.00	3,856,822.37
	GSR MORTGAGE LOAN TRUST	1,533,623.68	1,629,354.92
	HOME EQUITY ASSET TRUST	111,272.76	111,284.51
	HONO MORTGAGE TRUST	94,257,000.00	360,071.17

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Category	Issuer Name	Shares/Par	Market Value Base
	HYUNDAI CAPITAL AMERICA	2,500,000.00	2,534,776.65
	HYUNDAI CAPITAL AMERICA	5,000,000.00	4,928,526.30
	INT DEVELOPMENT FIN CORP	5,766,600.00	5,766,600.00
	INT DEVELOPMENT FIN CORP	10,000,000.00	10,000,000.00
	INT DEVELOPMENT FIN CORP	1,980,000.00	1,980,000.00
	INT DEVELOPMENT FIN CORP	4,300,000.00	4,300,000.00
	INTERCONTINENTALEXCHANGE	2,000,000.00	1,991,913.20
	JP MORGAN CHASE COMMERCIAL MOR	2,297,281.34	2,310,363.67
	JP MORGAN CHASE COMMERCIAL MOR	74,030.72	74,099.12
	JP MORGAN CHASE COMMERCIAL MOR	2,750,000.00	2,731,251.33
	JP MORGAN MORTGAGE TRUST	62,454.52	50,716.54
	JP MORGAN MORTGAGE TRUST	4,131,190.07	4,130,712.92
	JPMBB COMMERCIAL MORTGAGE SECU	412,833.28	418,055.70
	LAD AUTO RECEIVABLES TRUST	9,086,525.69	9,068,691.57
	MADISON PARK FUNDING LTD	3,431,788.17	3,431,966.62
	MAGNETITE CLO LTD	3,109,779.91	3,109,776.80
	MERRILL LYNCH MORTGAGE INVESTO	16,772.87	16,804.54
	MF1 LTD	5,000,000.00	5,018,329.50
	MF1 MULTIFAMILY HOUSING MORTGA	7,175,000.00	7,200,210.08
	MF1 MULTIFAMILY HOUSING MORTGA	4,000,000.00	4,014,820.00
	MF1 MULTIFAMILY HOUSING MORTGA	10,219,000.00	10,242,930.85
	MILL CITY MORTGAGE TRUST	843,686.88	846,177.53
	MITSUBISHI UFJ FIN GRP	3,800,000.00	3,781,576.76
	MLCC MORTGAGE INVESTORS INC	58,726.57	59,956.31
	MONDELEZ INTERNATIONAL INC	2,800,000.00	2,803,143.22
	MONROE CAPITAL MML CLO	9,700,000.00	9,697,157.90
	MORGAN STANLEY BAML TRUST	4,790,000.00	4,805,054.49
	MORGAN STANLEY BAML TRUST	9,214,250.65	9,270,443.76
	MORGAN STANLEY BAML TRUST	1,362,318.19	1,372,978.74
	MORGAN STANLEY BAML TRUST	547,264.68	547,540.56
	MORGAN STANLEY CAPITAL I TRUST	1,411,000.00	1,410,555.25
	MORGAN STANLEY CAPITAL I TRUST	8,700,000.00	8,694,753.90
	MORGAN STANLEY CAPITAL I TRUST	8,564,922.07	8,531,589.11
	NATIONAL BANK OF CANADA	7,000,000.00	7,005,463.57
	NATIONSTAR HOME EQUITY LOAN TR	1,122,152.61	1,121,524.88
	NESTLE HOLDINGS INC	5,500,000.00	5,434,259.00
	NEUBERGER BERMAN CLO LTD	6,250,000.00	6,253,812.50
	NEWREZ WAREHOUSE SECURITIZATIO	10,000,000.00	9,976,748.00
	NEXTERA ENERGY CAPITAL	10,000,000.00	9,983,110.40
	NMEF FUNDING LLC	227,579.05	227,574.61
	NUTRIEN LTD	5,000,000.00	5,064,293.50
	ONE GAS INC	7,500,000.00	7,500,325.20
	OTIS WORLDWIDE CORP	12,500,000.00	12,500,341.88
	PACIFIC GAS & ELECTRIC	7,500,000.00	7,500,021.08
	PACIFIC GAS & ELECTRIC	1,500,000.00	1,502,250.00
	PALMER SQUARE LOAN FUNDING LTD	3,255,707.64	3,256,085.30
	PALMER SQUARE LOAN FUNDING LTD	890,757.29	890,948.80

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	PALMER SQUARE LOAN FUNDING LTD	1,893,729.34	1,894,000.14
	PALMER SQUARE LOAN FUNDING LTD	2,634,956.38	2,637,005.85
	PALMER SQUARE LOAN FUNDING LTD	10,500,000.00	10,502,478.00
	PEAKS CLO LTD	2,927,097.89	2,927,188.63
	PRESTIGE AUTO RECEIVABLES TRUS	944,867.71	949,717.05
	PRESTIGE AUTO RECEIVABLES TRUS	2,250,000.00	2,285,423.78
	PROGRESS RESIDENTIAL TRUST	11,778,367.06	11,786,574.23
	READYCAP COMMERCIAL MORTGAGE T	190,273.94	190,151.50
	READYCAP COMMERCIAL MORTGAGE T	1,012,149.93	1,037,754.19
	RECKITT BENCKISER TSY	1,570,000.00	1,572,957.91
	RESIDENTIAL ASSET MORTGAGE PRO	2,210,341.33	2,208,964.51
	RESIDENTIAL ASSET MORTGAGE PRO	2,436,232.86	2,430,234.37
	RESIDENTIAL ASSET MORTGAGE PRO	1,864,701.38	1,864,688.89
	RESIDENTIAL FUNDING MTG SEC I	532,732.13	479,302.19
	SANTANDER DRIVE AUTO RECEIVABL	4,900,000.00	4,907,893.90
	SANTANDER DRIVE AUTO RECEIVABL	5,531,678.67	5,555,889.17
	SANTANDER DRIVE AUTO RECEIVABL	5,000,000.00	5,036,855.00
	SANTANDER DRIVE AUTO RECEIVABL	825,177.04	829,034.99
	SEQUOIA MORTGAGE TRUST	2,398,013.75	2,418,467.85
	SEQUOIA MORTGAGE TRUST	1,047,667.40	1,056,971.73
	SIERRA RECEIVABLES FUNDING CO	501,829.00	513,429.83
	SK HYNIX INC	10,000,000.00	9,886,565.00
	SMALL BUSINESS ADMINISTRATION	1,055.06	1,055.16
	SMALL BUSINESS ADMINISTRATION	3,838.66	3,927.89
	SOUTHERN CALIF GAS CO	3,000,000.00	2,996,360.10
	STARWOOD MORTGAGE RESIDENTIAL	3,877,815.98	3,901,683.16
	STRUCTURED ASSET INVESTMENT LO	303,463.76	303,784.70
	SUMITOMO MITSUI TR BK LT	2,800,000.00	2,790,341.51
	SUNTRUST BANK	54,932.57	55,846.00
	SYMPHONY CLO LTD	3,052,995.37	3,053,074.75
	SYMPHONY STATIC CLO LTD	8,750,000.00	8,741,381.25
	THARALDSON HOTEL PORTFOLIO TRU	3,442,841.12	3,438,688.02
	TOWD POINT ASSET FUNDING LLC	6,949,594.15	6,917,096.46
	TOWD POINT MORTGAGE TRUST	7,962,795.01	7,958,665.50
	TOWD POINT MORTGAGE TRUST	347,671.68	347,543.22
	TOWD POINT MORTGAGE TRUST	6,326,000.00	6,410,421.74
	TOWD POINT MORTGAGE TRUST	1,459,401.56	1,459,770.50
	TOWD POINT MORTGAGE TRUST	4,972,546.36	5,015,415.68
	TOWD POINT MORTGAGE TRUST	3,466,853.19	3,480,742.44
	TOWD POINT MORTGAGE TRUST	2,231,537.56	2,257,205.37
	TOWD POINT MORTGAGE TRUST	9,700,000.00	9,756,339.54
	TOYOTA MOTOR CORP	5,000,000.00	4,971,015.55
	TRICON AMERICAN HOMES	1,316,024.62	1,323,178.27
	TRITON INTERNATIONAL LTD	4,500,000.00	4,456,062.63
	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	6,900,000.00	6,900,000.00

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	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	3,987,614.56
	UBS-BARCLAYS COMMERCIAL MORTGA	7,545,600.00	7,568,463.92
	VIATRIS INC	2,500,000.00	2,505,569.53
	WELLS FARGO COMMERCIAL MORTGAG	7,000,000.00	7,089,526.50
	WELLS FARGO COMMERCIAL MORTGAG	6,734,276.65	6,767,468.55
	WESTLAKE AUTOMOBILE RECEIVABLE	10,000,000.00	10,187,129.00
	WESTLAKE AUTOMOBILE RECEIVABLE	225,601.04	225,928.34
	WESTLAKE AUTOMOBILE RECEIVABLE	12,000,000.00	12,073,104.00
	WESTLAKE AUTOMOBILE RECEIVABLE	1,779,857.76	1,791,229.81
	WESTLAKE AUTOMOBILE RECEIVABLE	8,200,000.00	8,448,908.54
	WF-RBS COMMERCIAL MORTGAGE TRU	10,450,000.00	10,286,099.07
	WF-RBS COMMERCIAL MORTGAGE TRU	440,097.84	440,294.48
	<b>TOTAL TS Ultra Short Duration FI</b>	<b>1,446,208,464.16</b>	<b>953,416,460.96</b>