

## TS Flexible Income

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	AGNC INVESTMENT CORP	597,440.00	14,135,430.40
	ANNALY CAPITAL MANAGEMENT INC	493,052.00	12,508,729.24
	ARES MANAGEMENT CORP	446,648.00	11,411,856.40
	ARIVO ACCEPTANCE AUTO LOAN REC	352,856.61	357,210.44
	AT&T INC	69,235.00	1,812,572.30
	BANK	29,948,809.48	2,599,670.47
	BANK OF AMERICA CORP	128,065.00	3,483,368.00
	BANK OF AMERICA CORP	217,122.00	5,428,050.00
	BANK OF NEW YORK MELLON CORP/THE	3,378,000.00	3,659,894.10
	BEAR STEARNS ASSET BACKED SECU	70,045.01	71,229.46
	BLACKROCK CORPORATE HIGH YIELD FUND INC	631,461.00	7,413,352.14
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	73,745.00	1,082,576.60
	BLACKROCK DEBT STRATEGIES FUND INC	85,719.00	942,909.00
	BLACKROCK LIMITED DURATION INCOME TRUST	94,038.00	1,575,136.50
	BLACKROCK MUNICIPAL INCOME TRUST	62,062.00	930,930.00
	BLACKROCK MUNIVEST FUND INC	444,552.00	4,134,333.60
	BLACKROCK MUNIYIELD QUALITY FUND III INC	37,952.00	541,195.52
	BP CAPITAL MARKETS PLC	24,808,000.00	26,575,570.00
	BROOKFIELD RENEWABLE PARTNERS LP	349,698.00	9,116,626.86
	CHARLES SCHWAB CORP/THE	16,003,000.00	17,739,325.50
	CITIGROUP INC	7,814,000.00	7,774,930.00
	CITIGROUP INC	1,179,000.00	1,181,637.69
	CITIGROUP INC	4,775,000.00	4,808,425.00
	CITIGROUP INC	6,134,000.00	6,193,806.50
	CITIZENS FINANCIAL GROUP INC	12,391,000.00	13,661,077.50
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	19,728.00	515,295.36
	DREYFUS GOVERNMENT CASH MANAGE	100,298,029.07	100,298,029.07
	DUKE ENERGY CORP	241,181.00	6,668,654.65
	EATON VANCE MUNICIPAL BOND FUND	117,689.00	1,565,263.70
	EDISON INTERNATIONAL	14,830,000.00	15,089,525.00
	ENBRIDGE INC	46,849.00	871,391.40
	ENBRIDGE INC	32,865.00	628,707.45
	ENBRIDGE INC	22,839.00	454,952.88
	ENBRIDGE INC	90,996.00	1,742,573.40
	ENERGY TRANSFER LP	4,302,000.00	2,989,890.00
	ENERGY TRANSFER OPERATNG	426,035.00	10,186,496.85
	ENERGY TRANSFER OPERATNG	3,121,000.00	3,040,790.30
	ENTERGY LOUISIANA LLC	126,633.00	3,222,809.85
	ENTERGY NEW ORLEANS LLC	670.00	17,089.49
	FHLMC MULTIFAMILY STRUCTURED P	24,034,533.00	5,036,032.61
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	2,383,462.34
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	2,483,563.36
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	3,544,498.33
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	2,010,002.96
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	3,266,461.15

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	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,550,903.36
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,924,076.55
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	3,433,504.54
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	2,299,906.85
	FHLMC MULTIFAMILY STRUCTURED P	27,757,128.09	2,355,655.86
	FHLMC MULTIFAMILY STRUCTURED P	47,450,319.95	5,781,788.27
	FHLMC MULTIFAMILY STRUCTURED P	35,471,574.32	5,542,671.15
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	2,180,570.43
	FHLMC MULTIFAMILY STRUCTURED P	34,563,933.32	4,453,085.83
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,791,473.63
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	4,346,640.00
	FHLMC MULTIFAMILY STRUCTURED P	34,781,918.09	4,268,078.73
	FHLMC MULTIFAMILY STRUCTURED P	15,310,315.00	3,715,778.24
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	5,179,747.61
	FHLMC MULTIFAMILY STRUCTURED P	47,427,433.86	7,827,049.01
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	6,657,863.79
	FHLMC MULTIFAMILY STRUCTURED P	66,962,426.81	7,574,106.70
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	3,488,652.45
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,448,596.87
	FHLMC MULTIFAMILY STRUCTURED P	55,698,211.03	6,090,142.65
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,410,517.23
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	4,024,782.45
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	4,893,356.30
	FHLMC MULTIFAMILY STRUCTURED P	34,982,808.19	5,077,506.23
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	17,742,403.27
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	6,045,668.20
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	4,780,499.32
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	7,983,981.14
	FIFTH THIRD BANCORP	5,506,000.00	5,847,372.00
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	99,219.00	1,500,191.28
	FIRST TRUST INTERMEDIATE DURATION PREFERRED & INCOME FUND	26,692.00	639,273.40
	FRESB MULTIFAMILY MORTGAGE PAS	33,416,793.68	2,305,561.60
	FRESB MULTIFAMILY MORTGAGE PAS	53,425,761.38	4,228,750.52
	FRESB MULTIFAMILY MORTGAGE PAS	45,647,220.40	3,226,254.24
	FRESB MULTIFAMILY MORTGAGE PAS	57,448,866.29	4,202,809.69
	FRESB MULTIFAMILY MORTGAGE PAS	34,250,000.00	1,722,641.43
	GMAC CAPITAL TRUST I	307,420.00	7,833,061.60
	GOVERNMENT NATIONAL MORTGAGE A	5,466,994.63	112,870.48
	GOVERNMENT NATIONAL MORTGAGE A	23,154,622.67	1,028,011.99
	GOVERNMENT NATIONAL MORTGAGE A	30,628,519.61	1,719,426.90
	GOVERNMENT NATIONAL MORTGAGE A	21,097,093.39	1,178,650.30
	GOVERNMENT NATIONAL MORTGAGE A	32,860,215.27	1,538,281.97
	GOVERNMENT NATIONAL MORTGAGE A	27,187,970.96	1,338,047.83
	GREEN TREE FINANCIAL CORPORATI	96,152.19	97,758.59
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	113,837.00	3,055,385.08
	HARVEST COMMERCIAL CAPITAL LOA	3,020,640.24	3,038,227.62

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	HUNTINGTON BANCSHARES	4,423,000.00	4,916,164.50
	INVESCO MUNICIPAL OPPORTUNITY TRUST	482,714.00	6,362,170.52
	INVESCO MUNICIPAL TRUST	117,978.00	1,557,309.60
	INVESCO SENIOR INCOME TRUST	1,501,838.00	6,307,719.60
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	392,823.00	5,295,254.04
	JFIN CLO LTD	21,657.05	21,660.26
	JOHN HANCOCK PREMIUM DIVIDEND FUND	149,681.00	2,234,737.33
	JPMORGAN CHASE & CO	17,276.00	440,883.52
	JPMORGAN CHASE & CO	124,252.00	3,183,336.24
	MACY'S INC	24,491,000.00	27,116,680.11
	MARRIOTT OWNERSHIP RESOR	8,434,000.00	8,957,987.55
	MERRILL LYNCH MORTGAGE INVESTO	5,581.16	5,553.28
	MID-STATE TRUST	369,180.34	410,642.32
	MORGAN STANLEY MORTGAGE LOAN T	156,734.58	159,849.84
	MPLX LP	11,421,000.00	11,421,000.00
	NATIONAL RURAL UTIL COOP	254,594.00	6,728,919.42
	NEW RESIDENTIAL MORTGAGE LOAN	4,710,288.53	4,799,379.40
	NEW RESIDENTIAL MORTGAGE LOAN	4,290,338.44	4,324,733.65
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	308,005.00	4,564,634.10
	NUVEEN CREDIT STRATEGIES INCOME FUND	1,538,241.00	9,998,566.50
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	104,375.00	990,518.75
	NUVEEN PREFERRED & INCOME SECURITIES FUND	115,860.00	1,126,159.20
	NUVEEN QUALITY MUNICIPAL INCOME FUND	247,936.00	3,753,751.04
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	3,015,084.00
	PARTNERRE LTD	84,703.00	2,140,444.81
	PRESTON RIDGE PARTNERS MORTGAG	2,763,818.40	2,794,326.53
	PRESTON RIDGE PARTNERS MORTGAG	5,697,288.95	5,709,962.00
	PRETIUM MORTGAGE CREDIT PARTNE	12,187,254.46	12,266,672.70
	REDWOOD FUNDING TRUST	12,375,355.96	11,444,413.62
	REGIONS FINANCIAL CORP	13,386,000.00	14,741,332.50
	REINSURANCE GROUP OF AMERICA INC	144,582.00	3,884,918.34
	RESIDENTIAL ACCREDIT LOANS IN	9,771.33	9,205.76
	SEMPRA ENERGY	23,090,000.00	24,706,300.00
	STIFEL FINANCIAL CORP	136,380.00	3,549,971.40
	TRUIST FINANCIAL CORP	11,043,000.00	12,023,066.25
	VCAT ASSET SECURITIZATION LLC	5,592,581.08	5,648,172.45
	VELOCITY COMMERCIAL CAPITAL LO	6,788,275.40	6,806,217.49
	VELOCITY COMMERCIAL CAPITAL LO	4,901,747.43	4,968,343.55
	VELOCITY COMMERCIAL CAPITAL LO	5,401,995.60	5,463,438.44
	VIRTUS ALLIANZGI CVTF	190,829.00	5,037,885.60
	WELLS FARGO & CO	70,650.00	1,803,694.50
	WELLS FARGO & CO	5,172,000.00	5,223,202.80
	WELLS FARGO INCOME OPPORTUNITIES FUND	248,476.00	2,097,137.44

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Category	Issuer Name	Shares/Par	Market Value Base
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	924,038.00	4,694,113.04
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	117,465.00	1,812,484.95
<b>TOTAL TS Flexible Income</b>		<b>1,652,141,360.25</b>	<b>758,154,915.49</b>