

## TS Flexible Income

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	AGNC INVESTMENT CORP	648,929.00	15,139,513.57
	ALLSPRING INCOME OPPORTUNITIES	243,314.00	1,922,180.60
	ALLY FINANCIAL INC	10,242,000.00	9,589,123.71
	ALLY FINANCIAL INC	17,433,000.00	15,864,030.00
	AMERICAN CREDIT ACCEPTANCE REC	283,010.26	282,895.07
	AMERICAN CREDIT ACCEPTANCE REC	830,236.02	829,978.81
	ANNALY CAPITAL MANAGEMENT INC	526,082.00	13,004,747.04
	ARI FLEET LEASE TRUST	652,000.00	648,954.44
	ARIVO ACCEPTANCE AUTO LOAN REC	91,674.18	91,863.73
	AT&T INC	69,235.00	1,748,876.10
	BANK	29,766,115.55	2,201,930.54
	BANK OF AMERICA CORP	128,065.00	3,334,812.60
	BANK OF NEW YORK MELLON CORP/THE	3,378,000.00	3,459,072.00
	BEAR STEARNS ASSET BACKED SECU	60,696.68	59,374.88
	BLACKROCK CORPORATE HIGH YIELD FUND INC	632,004.00	6,806,683.08
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	67,704.00	850,362.24
	BLACKROCK DEBT STRATEGIES FUND INC	79,468.00	828,056.56
	BLACKROCK LIMITED DURATION INCOME TRUST	85,539.00	1,226,629.26
	BLACKROCK MUNIHOLDINGS FUND INC	106,398.00	1,514,043.54
	BLACKROCK MUNIVEST FUND INC	508,210.00	4,146,993.60
	BLACKROCK MUNIYIELD QUALITY FUND III INC	172,804.00	2,168,690.20
	BP CAPITAL MARKETS PLC	26,892,000.00	26,959,230.00
	BROOKFIELD RENEWABLE PAR	349,698.00	7,924,156.68
	CARMAX AUTO OWNER TRUST	550,000.00	536,747.92
	CASH MGMT BILL	20,000,000.00	19,995,666.60
	CHARLES SCHWAB CORP/THE	20,978,000.00	21,607,340.00
	CITIGROUP INC	6,485,000.00	6,241,812.50
	CITIZENS FINANCIAL GROUP INC	12,391,000.00	12,887,259.55
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	57,063.00	1,307,883.96
	CREDIT ACCEPTANCE AUTO LOAN TR	3,214,306.49	3,220,684.00
	DELL EQUIPMENT FINANCE TRUST	443,581.90	444,071.97
	DELL EQUIPMENT FINANCE TRUST	727,527.42	723,659.01
	DREYFUS GOVERNMENT CASH MANAGE	37,937,719.79	37,937,719.79
	DRIVE AUTO RECEIVABLES TRUST	1,217,185.67	1,215,484.17
	DT AUTO OWNER TRUST	1,713,558.45	1,715,601.87
	DUKE ENERGY CORP	241,181.00	6,251,411.52
	EATON VANCE MUNICIPAL BOND FUND	189,904.00	2,183,896.00
	EDISON INTERNATIONAL	15,427,000.00	14,883,198.25
	ENBRIDGE INC	46,849.00	1,040,047.80
	ENBRIDGE INC	32,865.00	741,105.75
	ENBRIDGE INC	87,656.00	1,884,604.00
	ENBRIDGE INC	4,124,000.00	4,073,479.35
	ENERGY TRANSFER LP	4,302,000.00	3,577,543.20
	ENERGY TRANSFER LP	5,566,000.00	5,454,680.00
	ENERGY TRANSFER LP	3,352,000.00	3,294,346.14

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	ENTERGY LOUISIANA LLC	129,791.00	3,281,116.48
	ENTERGY NEW ORLEANS LLC	670.00	16,790.20
	EXETER AUTOMOBILE RECEIVABLES	1,158,435.45	1,158,856.77
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	4,436,395.99
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,928,831.92
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	2,161,873.96
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	3,042,499.96
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,748,875.08
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	3,055,150.27
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,375,334.56
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,689,118.94
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,994,642.82
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,909,666.05
	FHLMC MULTIFAMILY STRUCTURED P	47,369,327.30	4,890,271.98
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,988,430.78
	FHLMC MULTIFAMILY STRUCTURED P	34,511,276.11	3,766,895.43
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,551,302.53
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	3,714,652.80
	FHLMC MULTIFAMILY STRUCTURED P	34,710,202.21	3,630,985.66
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	3,993,949.55
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	4,482,293.46
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	6,045,488.86
	FHLMC MULTIFAMILY STRUCTURED P	66,877,525.87	6,449,655.22
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	3,046,205.52
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,240,377.50
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,202,525.23
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	3,503,352.45
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	4,249,919.69
	FHLMC MULTIFAMILY STRUCTURED P	34,948,066.24	4,649,378.90
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	16,280,557.97
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	5,259,997.60
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	4,082,938.56
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	897,097.39
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	7,111,384.66
	FHLMC MULTIFAMILY STRUCTURED P	54,937,437.51	2,644,254.24
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,457,401.50
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	3,584,564.90
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	2,115,920.00
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,443,710.25
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	2,398,503.97
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	4,041,463.02
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	6,181,255.28
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	2,261,917.45
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	6,969,038.41
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	8,398,943.98
	FHLMC MULTIFAMILY STRUCTURED P	54,072,887.88	5,437,499.31
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	6,267,755.80

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	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	5,330,543.00
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,849,812.46
	FHLMC MULTIFAMILY STRUCTURED P	219,974,615.65	6,552,097.91
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	4,434,278.10
	FHLMC MULTIFAMILY STRUCTURED P	96,675,000.00	4,493,802.03
	FHLMC MULTIFAMILY STRUCTURED P	19,801,000.00	4,257,015.01
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	7,541,501.45
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	7,195,002.17
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	6,237,815.43
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	6,890,109.72
	FIFTH THIRD BANCORP	6,506,000.00	6,392,145.00
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	88,974.00	1,197,590.04
	FIRST TRUST INTERMEDIATE DURATION PREFERRED & INCOME FUND	2,215.00	48,707.85
	FLAGSHIP CREDIT AUTO TRUST	83,333.64	82,739.05
	FREED ABS TRUST	735,864.80	735,820.94
	FRESB MULTIFAMILY MORTGAGE PAS	31,882,038.75	1,931,799.68
	FRESB MULTIFAMILY MORTGAGE PAS	51,386,292.17	3,253,795.44
	FRESB MULTIFAMILY MORTGAGE PAS	42,195,991.89	2,148,911.06
	FRESB MULTIFAMILY MORTGAGE PAS	55,119,259.75	2,674,336.88
	FRESB MULTIFAMILY MORTGAGE PAS	147,466,338.58	5,286,535.52
	FRESB MULTIFAMILY MORTGAGE PAS	67,409,612.73	2,719,802.61
	FRESB MULTIFAMILY MORTGAGE PAS	92,288,226.99	3,969,713.48
	FRESB MULTIFAMILY MORTGAGE PAS	33,213,529.83	1,278,020.09
	FRESB MULTIFAMILY MORTGAGE PAS	89,074,243.49	3,705,488.53
	FRESB MULTIFAMILY MORTGAGE PAS	76,844,478.51	2,654,807.67
	FRESB MULTIFAMILY MORTGAGE PAS	133,398,666.29	2,866,457.20
	FS KKR CAPITAL CORP	7,844,000.00	7,193,733.42
	GLS AUTO RECEIVABLES TRUST	705,000.00	676,044.52
	GOVERNMENT NATIONAL MORTGAGE A	4,051,995.51	61,794.96
	GOVERNMENT NATIONAL MORTGAGE A	17,533,205.58	698,333.55
	GOVERNMENT NATIONAL MORTGAGE A	21,130,827.42	1,012,534.31
	GOVERNMENT NATIONAL MORTGAGE A	13,026,674.90	620,549.11
	GOVERNMENT NATIONAL MORTGAGE A	15,304,771.95	585,843.71
	GOVERNMENT NATIONAL MORTGAGE A	21,878,727.71	892,284.53
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	118,512.00	2,959,244.64
	HYUNDAI AUTO RECEIVABLES TRUST	673,328.82	673,751.67
	HYUNDAI AUTO RECEIVABLES TRUST	812,454.29	815,025.14
	INVESCO MUNICIPAL OPPORTUNITY TRUST	508,571.00	5,823,137.95
	INVESCO MUNICIPAL TRUST	218,213.00	2,511,631.63
	INVESCO SENIOR INCOME TRUST	1,496,043.00	6,373,143.18
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	403,563.00	4,689,402.06
	JPMORGAN CHASE & CO	62,822.00	1,382,712.22
	MACY'S RETAIL HLDGS LLC	3,679,000.00	3,640,241.74
	MACY'S RETAIL HLDGS LLC	4,176,000.00	4,123,800.00
	MAGALLANES INC	3,304,000.00	3,325,354.88

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	MARRIOTT OWNERSHIP RESOR	5,184,000.00	5,313,600.00
	MERCEDES-BENZ MASTER OWNER TRU	3,500,000.00	3,505,731.60
	MERRILL LYNCH MORTGAGE INVESTO	5,170.52	5,116.26
	MID-STATE TRUST	276,531.30	284,881.36
	MORGAN STANLEY MORTGAGE LOAN T	120,288.59	123,437.89
	MOUNTAIN VIEW CLO LTD	6,567,816.26	6,562,713.07
	NATIONAL RURAL UTIL COOP	254,594.00	6,588,892.72
	NEUBERGER BERMAN HIGH YIELD STRATEGIES FUND INC	3,041.00	34,728.22
	NEW RESIDENTIAL INVESTMENT CORP	290,000.00	7,015,100.00
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	410,295.00	5,391,276.30
	NUVEEN CREDIT STRATEGIES INCOME FUND	1,022,301.00	6,317,820.18
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	271,927.00	2,333,133.66
	NUVEEN PREFERRED & INCOME SECURITIES FUND	136,877.00	1,149,766.80
	NUVEEN QUALITY MUNICIPAL INCOME FUND	348,195.00	4,651,885.20
	PACIFIC GAS & ELECTRIC	14,958,000.00	14,898,609.56
	PALMER SQUARE LOAN FUNDING LTD	1,190,417.90	1,189,835.79
	PALMER SQUARE LOAN FUNDING LTD	491,318.45	490,849.73
	PALMER SQUARE LOAN FUNDING LTD	1,100,000.00	1,096,410.70
	PALMER SQUARE LOAN FUNDING LTD	969,581.68	969,579.74
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	3,000,528.00
	PALMER SQUARE LOAN FUNDING LTD	750,000.00	750,121.50
	PALMER SQUARE LOAN FUNDING LTD	355,079.98	353,965.74
	PAWNEE EQUIPMENT RECEIVABLES	3,799,899.03	3,793,428.94
	REDWOOD FUNDING TRUST	8,087,677.67	8,079,353.02
	REGIONS FINANCIAL CORP	13,936,000.00	14,510,860.14
	REINSURANCE GROUP OF AMERICA INC	190,088.00	4,828,235.20
	RESIDENTIAL ACCREDIT LOANS IN	9,756.97	9,145.60
	SANTANDER DRIVE AUTO RECEIVABL	316,366.62	316,268.55
	SANTANDER RETAIL AUTO LEASE TR	100,000.00	100,145.31
	SEMPRA ENERGY	26,867,000.00	27,001,335.00
	SPDR S&P 500 ETF TRUST	-50,000.00	-22,582,000.00
	STIFEL FINANCIAL CORP	136,380.00	3,391,770.60
	TESLA AUTO LEASE TRUST	5,180,000.00	5,188,660.96
	TESLA AUTO LEASE TRUST	65,000.00	64,302.48
	TREASURY BILL	25,000,000.00	24,899,611.00
	TREASURY BILL	40,000,000.00	39,889,097.20
	TREASURY BILL	25,000,000.00	24,678,833.25
	TRUIST FINANCIAL CORP	1,559,000.00	1,580,826.02
	VELOCITY COMMERCIAL CAPITAL LO	749,941.04	749,941.04
	VERIZON OWNER TRUST	1,024,165.99	1,027,263.58
	VERIZON OWNER TRUST	3,613,380.80	3,614,425.79
	VIRTUS ALLIANZGI CVTF	190,829.00	4,801,257.64
	WELK RESORTS LLC	857,184.51	845,765.10
	WELLS FARGO & CO	70,650.00	1,566,310.50

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	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	880,136.00	3,934,207.92
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	126,382.00	1,754,182.16
	WESTLAKE AUTOMOBILE RECEIVABLE	3,708,511.59	3,677,264.41
<b>TOTAL TS Flexible Income</b>		<b>3,308,797,668.13</b>	<b>819,395,171.42</b>