

## TS Flexible Income

Effective Date : 03/31/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	AGNC INVESTMENT CORP	620,694.00	12,109,739.94
	ALLSPRING INCOME OPPORTUNITIES	241,449.00	1,528,372.17
	ALLY FINANCIAL INC	6,406,000.00	4,596,305.00
	ALLY FINANCIAL INC	16,454,000.00	10,900,775.00
	ANNALY CAPITAL MANAGEMENT INC	425,955.00	9,562,689.75
	ATHENE HOLDING LTD	512.00	12,231.68
	BANK	29,557,011.53	1,805,439.80
	BANK OF AMERICA CORP	3,410,000.00	3,329,012.50
	BANK OF NY MELLON CORP	3,340,000.00	3,160,538.89
	BEAR STEARNS ASSET BACKED SECU	54,042.67	45,704.50
	BLACKROCK CORPORATE HIGH YIELD FUND INC	626,101.00	5,459,600.72
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	67,704.00	696,674.16
	BLACKROCK LIMITED DURATION INCOME TRUST	90,324.00	1,184,147.64
	BLACKROCK MUNIHOLDINGS FUND INC	163,469.00	1,969,801.45
	BLACKROCK MUNIVEST FUND INC	514,851.00	3,562,768.92
	BLACKROCK MUNIYIELD QUALITY FUND III INC	181,932.00	2,063,108.88
	BP CAPITAL MARKETS PLC	26,673,000.00	24,239,088.75
	BROOKFIELD RENEWABLE PAR	316,505.00	6,247,808.70
	CARMAX AUTO OWNER TRUST	340,385.72	329,062.01
	CHARLES SCHWAB CORP/THE	20,570,000.00	19,490,075.00
	CITIGROUP INC	2,585,000.00	2,416,975.00
	CITIGROUP INC	4,388,000.00	3,836,560.04
	CITIGROUP INC	6,809,000.00	6,704,141.40
	CITIZENS FINANCIAL GROUP	12,054,000.00	10,402,162.63
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	18,216.00	324,973.44
	DREYFUS GOVERNMENT CASH MANAGE	58,105,005.60	58,105,005.60
	EATON VANCE MUNICIPAL BOND FUND	198,382.00	2,063,172.80
	EDISON INTERNATIONAL	15,184,000.00	13,428,465.25
	ENBRIDGE INC	32,865.00	663,215.70
	ENBRIDGE INC	87,656.00	1,796,948.00
	ENBRIDGE INC	4,068,000.00	3,949,120.27
	ENERGY TRANSFER LP	6,180,000.00	4,480,500.00
	ENERGY TRANSFER LP	3,749,000.00	3,152,909.00
	ENTERGY LOUISIANA LLC	128,895.00	3,014,854.05
	ENTERGY MISSISSIPPI LLC	1,065.00	24,580.20
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	3,672,673.70
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,539,733.52
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,761,216.85
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,528,205.75
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,439,413.07
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,569,136.48
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,143,812.28
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,382,843.23
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,448,373.92
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,507,498.02

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	FHLMC MULTIFAMILY STRUCTURED P	47,209,195.03	4,068,110.75
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,631,598.90
	FHLMC MULTIFAMILY STRUCTURED P	34,452,932.01	3,128,942.93
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,279,490.53
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	3,069,158.40
	FHLMC MULTIFAMILY STRUCTURED P	34,631,601.66	3,029,008.02
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	3,377,282.40
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	3,759,932.26
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,643,276.01
	FHLMC MULTIFAMILY STRUCTURED P	66,738,811.14	5,386,989.99
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,513,768.58
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,041,676.22
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,005,797.26
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,903,698.20
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	3,524,333.28
	FHLMC MULTIFAMILY STRUCTURED P	34,242,500.25	3,774,858.99
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	13,603,062.55
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	4,365,569.00
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	3,440,425.82
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	755,645.66
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	5,853,906.90
	FHLMC MULTIFAMILY STRUCTURED P	54,863,818.35	2,234,603.32
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,265,070.00
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,943,641.85
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,665,131.20
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,156,644.95
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	2,009,692.06
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	3,439,529.46
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	4,990,932.77
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,888,725.19
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	5,660,898.25
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	6,839,039.78
	FHLMC MULTIFAMILY STRUCTURED P	53,917,145.98	4,659,217.82
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	5,264,061.92
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	4,326,964.50
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,561,884.34
	FHLMC MULTIFAMILY STRUCTURED P	219,708,581.40	5,493,725.19
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,744,306.30
	FHLMC MULTIFAMILY STRUCTURED P	96,839,687.00	3,822,727.28
	FHLMC MULTIFAMILY STRUCTURED P	19,801,000.00	3,593,663.69
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	6,130,493.22
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	6,093,069.79
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	5,378,666.16
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	5,863,959.61
	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	2,071,882.80
	FIFTH THIRD BANCORP	6,244,000.00	5,414,399.06
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	89,857.00	1,019,876.95

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	FLAGSHIP CREDIT AUTO TRUST	1,561.14	1,558.13
	FRESB MULTIFAMILY MORTGAGE PAS	30,283,346.75	1,180,429.71
	FRESB MULTIFAMILY MORTGAGE PAS	42,609,122.57	1,733,441.37
	FRESB MULTIFAMILY MORTGAGE PAS	35,412,860.05	1,186,394.55
	FRESB MULTIFAMILY MORTGAGE PAS	50,895,370.72	1,730,732.71
	FRESB MULTIFAMILY MORTGAGE PAS	137,685,881.06	2,944,426.34
	FRESB MULTIFAMILY MORTGAGE PAS	63,769,568.91	1,713,341.65
	FRESB MULTIFAMILY MORTGAGE PAS	81,753,193.78	2,326,630.49
	FRESB MULTIFAMILY MORTGAGE PAS	28,696,374.90	663,488.88
	FRESB MULTIFAMILY MORTGAGE PAS	82,435,465.94	2,497,407.17
	FRESB MULTIFAMILY MORTGAGE PAS	70,449,269.77	1,629,893.17
	FRESB MULTIFAMILY MORTGAGE PAS	130,797,081.61	2,345,387.87
	GENERAL MOTORS FINL CO	4,853,000.00	4,929,468.43
	GLS AUTO RECEIVABLES TRUST	705,000.00	677,504.01
	GOVERNMENT NATIONAL MORTGAGE A	3,826,552.87	48,634.34
	GOVERNMENT NATIONAL MORTGAGE A	16,026,867.67	548,133.30
	GOVERNMENT NATIONAL MORTGAGE A	15,200,789.65	631,785.86
	GOVERNMENT NATIONAL MORTGAGE A	9,393,367.25	379,867.77
	GOVERNMENT NATIONAL MORTGAGE A	12,335,494.26	408,436.85
	GOVERNMENT NATIONAL MORTGAGE A	19,868,269.63	681,598.87
	INVESCO MUNICIPAL OPPORTUNITY TRUST	518,862.00	5,090,036.22
	INVESCO MUNICIPAL TRUST	247,810.00	2,458,275.20
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	411,219.00	4,087,516.86
	JPMORGAN CHASE & CO	6,667,000.00	6,522,620.45
	LINCOLN NATIONAL CORP	293,475.00	7,483,612.50
	LINCOLN NATIONAL CORP	8,316,000.00	8,295,210.00
	LSTAR SECURITIES INVESTMENT LT	15,867,867.82	15,867,867.82
	MACY'S RETAIL HLDGS LLC	3,078,000.00	1,895,299.86
	MERRILL LYNCH MORTGAGE INVESTO	4,805.46	4,457.10
	MICRON TECHNOLOGY INC	483,000.00	313,562.51
	MID-STATE TRUST	198,832.97	197,541.89
	MORGAN STANLEY	25,511.00	640,326.10
	MORGAN STANLEY MORTGAGE LOAN T	101,560.99	97,886.23
	MOUNTAIN VIEW CLO LTD	3,121,516.08	3,120,039.60
	NATIONAL RURAL UTIL COOP	67,047.00	1,567,558.86
	NCL CORPORATION LTD	10,436,000.00	10,471,769.39
	NEPTUNE BIDCO US INC	13,047,000.00	12,095,873.70
	NEXTERA ENERGY CAPITAL	21,000.00	20,795.23
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	625,723.00	6,958,039.76
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	147,366.00	969,668.28
	NUVEEN QUALITY MUNICIPAL INCOME FUND	392,798.00	4,528,960.94
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	2,756,079.00
	PALMER SQUARE LOAN FUNDING LTD	750,000.00	722,479.50
	PALMER SQUARE LOAN FUNDING LTD	468,502.51	463,078.19
	REGIONS FINANCIAL CORP	13,737,000.00	12,483,044.74

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Category	Issuer Name	Shares/Par	Market Value Base
	REINSURANCE GROUP OF AMERICA INC	130,237.00	3,425,233.10
	RESIDENTIAL ACCREDIT LOANS IN	9,742.13	9,060.71
	RITHM CAPITAL CORP	290,000.00	5,713,000.00
	SEMPRA ENERGY	25,846,000.00	24,205,024.54
	STIFEL FINANCIAL CORP	135,574.00	2,796,891.62
	SYSTEM ENERGY RESOURCES	4,569,000.00	4,689,285.73
	TREASURY BILL	40,000,000.00	39,186,434.80
	TREASURY BILL	50,000,000.00	49,059,576.50
	TREASURY BILL	25,000,000.00	24,840,191.00
	TREASURY BILL	15,000,000.00	14,890,275.00
	TREASURY BILL	10,000,000.00	9,919,306.70
	TREASURY BILL	20,000,000.00	19,783,604.20
	TREASURY BILL	50,000,000.00	49,353,521.00
	TREASURY BILL	40,000,000.00	39,365,774.00
	VERIZON OWNER TRUST	135,015.43	134,767.54
	VIRTUS CVT & INCOME FUND	184,063.00	3,972,079.54
	WARNERMEDIA HOLDINGS INC	3,304,000.00	3,228,020.29
	WELK RESORTS LLC	560,715.95	553,009.75
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	875,943.00	3,337,342.83
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	122,046.00	1,462,111.08
	WESTLAKE AUTOMOBILE RECEIVABLE	643,692.72	639,383.45
<b>TOTAL TS Flexible Income</b>		<b>3,372,668,806.93</b>	<b>859,272,830.55</b>