

## TS Flexible Income

Effective Date : 06/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	ACIS CLO LTD	6,036,756.43	6,007,031.44
	AGNC INVESTMENT CORP	597,440.00	12,271,417.60
	ALLIANZGI CVT & INC FUND	190,829.00	4,900,488.72
	ALLY AUTO RECEIVABLES TRUST	146,222.48	148,086.77
	ALLY AUTO RECEIVABLES TRUST	162,641.12	163,713.51
	AMERICAN CREDIT ACCEPTANCE REC	550,363.46	551,821.48
	AMERICAN EXPRESS CO	3,144,000.00	2,671,802.64
	AMERICAN HOME MORTGAGE INVESTM	585,056.32	581,152.71
	AMERICAN HOMES 4 RENT	3,797,517.02	4,078,675.69
	AMERICAN MONEY MANAGEMENT CORP	1,447,500.00	1,447,475.39
	AMERICREDIT AUTOMOBILE RECEIVA	1,318,823.19	1,319,754.54
	ANNALY CAPITAL MANAGEMENT INC	493,052.00	10,423,119.28
	APOLLO GLOBAL MANAGEMENT INC	159,126.00	4,086,355.68
	ARES CAPITAL CORP	4,037,000.00	3,917,957.27
	ARES MANAGEMENT CORP	511,736.00	12,967,390.24
	ARIVO ACCEPTANCE AUTO LOAN REC	653,710.60	661,233.11
	AT&T INC	69,235.00	1,795,263.55
	AT&T INC	37,687.00	999,836.11
	BANK	30,064,610.95	2,786,929.31
	BANK OF AMERICA CORP	104,910.00	2,858,797.50
	BANK OF AMERICA CORP	217,122.00	5,610,432.48
	BANK OF AMERICA CORP	56,756.00	1,452,953.60
	BANK OF NEW YORK MELLON CORP/THE	5,821,000.00	6,053,840.00
	BARINGS BDC STATIC CLO LTD. 20	4,836,460.36	4,816,563.16
	BEAR STEARNS ALT-A TRUST	4,245,728.85	3,960,341.15
	BEAR STEARNS ASSET BACKED SECU	76,854.94	78,852.74
	BLACKROCK CORPORATE HIGH YIELD FUND INC	672,581.00	6,840,148.77
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	98,072.00	1,294,550.40
	BLACKROCK DEBT STRATEGIES FUND INC	107,591.00	1,003,824.03
	BLACKROCK LIMITED DURATION INCOME TRUST	106,253.00	1,480,104.29
	BLACKROCK MUNICIPAL INCOME TRUST	42,874.00	568,937.98
	BLACKROCK MUNIVEST FUND INC	310,913.00	2,611,669.20
	BLACKROCK MUNIYIELD QUALITY FUND III INC	492.00	6,405.84
	BOEING CO/THE	19,069,000.00	20,145,036.97
	BP CAPITAL MARKETS PLC	19,263,000.00	19,889,047.50
	BROOKFIELD RENEWABLE PARTNERS LP	349,698.00	8,773,922.82
	BXMT LTD	10,000,000.00	9,712,500.00
	CANADIAN PACER AUTO RECEIVABLE	73,096.79	73,093.11
	CAPITAL ONE FINANCIAL CORP	19,145.00	482,454.00
	CAPITAL ONE MULTI-ASSET EXECUT	230,000.00	231,106.97
	CAPITAL ONE PRIME AUTO RECEIVA	130,000.00	133,403.26
	CARMAX AUTO OWNER TRUST	482,212.67	487,545.89
	CARMAX AUTO OWNER TRUST	657,668.94	660,841.27
	CARNIVAL CORP	7,624,000.00	8,272,040.00
	CENT CLO LP	716,664.66	716,661.79

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	CHARLES SCHWAB CORP/THE	15,710,000.00	16,783,307.20
	CITIGROUP INC	7,814,000.00	7,455,102.98
	CITIGROUP INC	7,655,000.00	6,803,381.25
	CITIGROUP MORTGAGE LOAN TRUST	4,753,648.86	4,939,688.61
	CITIZENS FINANCIAL GROUP INC	3,666,000.00	3,134,430.00
	CITIZENS FINANCIAL GROUP INC	12,391,000.00	12,557,906.77
	CPS AUTO TRUST	277,869.04	278,253.17
	CPS AUTO TRUST	98,334.41	98,546.43
	CPS AUTO TRUST	150,000.00	152,094.08
	CPS AUTO TRUST	2,817,917.90	2,834,228.57
	CPS AUTO TRUST	1,001,914.00	1,005,355.27
	CREDIT ACCEPTANCE AUTO LOAN TR	195,252.03	195,801.82
	DREYFUS GOVERNMENT CASH MANAGE	16,118,663.76	16,118,663.76
	DT AUTO OWNER TRUST	22,325.66	22,383.91
	DT AUTO OWNER TRUST	1,060,768.44	1,066,113.12
	DT AUTO OWNER TRUST	722,353.08	726,071.54
	DUKE ENERGY CORP	241,181.00	6,492,592.52
	EATON VANCE MUNICIPAL BOND FUND	723.00	9,196.56
	ELLINGTON FINANCIAL MORTGAGE T	1,480,746.04	1,484,256.15
	ENBRIDGE INC	46,849.00	719,132.15
	ENBRIDGE INC	32,865.00	512,694.00
	ENBRIDGE INC	22,839.00	397,626.99
	ENBRIDGE INC	90,996.00	1,492,334.40
	ENERGY TRANSFER OPERATNG	548,991.00	11,287,254.96
	ENERGY TRANSFER OPERATNG	761,000.00	418,550.00
	ENERGY TRANSFER OPERATNG	5,586,000.00	4,776,030.00
	ENTERGY ARKANSAS LLC	107,691.00	2,742,889.77
	ENTERGY ARKANSAS LLC	172,241.00	4,306,025.00
	ENTERGY LOUISIANA LLC	126,633.00	3,172,156.65
	ENTERGY LOUISIANA LLC	89,453.00	2,244,375.77
	ENTERGY MISSISSIPPI LLC	44,918.00	1,119,356.56
	ENTERGY NEW ORLEANS LLC	670.00	17,031.13
	EXETER AUTOMOBILE RECEIVABLES	291,369.55	293,119.72
	FHLMC MULTIFAMILY STRUCTURED P	27,786,938.87	2,464,312.46
	FHLMC MULTIFAMILY STRUCTURED P	47,495,369.04	6,085,904.60
	FHLMC MULTIFAMILY STRUCTURED P	35,500,000.00	5,371,927.45
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,901,231.44
	FHLMC MULTIFAMILY STRUCTURED P	34,600,000.00	4,659,976.44
	FHLMC MULTIFAMILY STRUCTURED P	6,500,000.00	1,616,369.30
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	4,670,213.76
	FINANCE OF AMERICA	4,103,538.44	4,128,857.27
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	102,063.00	1,354,376.01
	FLAGSHIP CREDIT AUTO TRUST	1,667,365.58	1,680,879.91
	FLAGSHIP CREDIT AUTO TRUST	3,822,488.90	3,844,970.49
	GALAXY CLO LTD	1,793,333.33	1,793,073.30
	GENERAL MOTORS CO	18,365,000.00	18,162,984.63
	GENERAL MOTORS FINL CO	4,953,000.00	5,293,351.29

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	GLS AUTO RECEIVABLES TRUST	2,162,729.51	2,186,113.81
	GLS AUTO RECEIVABLES TRUST	1,750,724.90	1,770,300.46
	GM FINANCIAL CONSUMER AUTOMOB	8,465.53	8,475.80
	GMAC CAPITAL TRUST I	355,760.00	7,976,139.20
	GOVERNMENT NATIONAL MORTGAGE A	7,175,127.15	215,765.40
	GOVERNMENT NATIONAL MORTGAGE A	45,233,786.23	2,368,441.05
	GOVERNMENT NATIONAL MORTGAGE A	38,280,942.09	2,301,978.52
	GOVERNMENT NATIONAL MORTGAGE A	29,063,096.11	1,803,760.37
	GOVERNMENT NATIONAL MORTGAGE A	37,544,235.49	2,116,180.83
	GOVERNMENT NATIONAL MORTGAGE A	35,133,618.76	2,037,022.62
	GREEN TREE FINANCIAL CORPORATI	183,712.69	188,057.99
	GSR MORTGAGE LOAN TRUST	626,434.50	614,393.18
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	283,325.00	7,542,111.50
	HARVEST COMMERCIAL CAPITAL LOA	3,585,831.44	3,617,246.91
	HONDA AUTO RECEIVABLES OWNER T	3,056,179.61	3,109,772.78
	HUNTINGTON BANCSHARES INC/OH	16,564,000.00	16,993,007.60
	INVESCO MUNICIPAL OPPORTUNITY TRUST	95,377.00	1,131,171.22
	INVESCO MUNICIPAL TRUST	10,214.00	120,116.64
	INVESCO SENIOR INCOME TRUST	1,367,151.00	4,730,342.46
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	2,006.00	24,152.24
	JFIN CLO LTD	503,117.90	499,925.11
	JPMORGAN CHASE & CO	17,276.00	438,983.16
	JPMORGAN CHASE & CO	4,920.00	125,017.20
	LCM LTD PARTNERSHIP	812,500.00	812,234.31
	LINCOLN NATIONAL CORP	4,013,000.00	2,668,645.00
	LINCOLN NATIONAL CORP	1,278,000.00	840,285.00
	MACY'S INC	24,491,000.00	24,380,545.59
	MADISON PARK FUNDING LTD	1,500,000.00	1,499,868.00
	MARRIOTT OWNERSHIP RESOR	8,434,000.00	8,623,765.00
	MERRILL LYNCH MORTGAGE INVESTO	5,868.05	5,452.09
	METLIFE INC	8,414,000.00	7,593,635.00
	METLIFE SECURITIZATION TRUST	3,824,646.49	3,979,900.36
	MID-STATE TRUST	414,432.91	460,549.84
	MORGAN STANLEY MORTGAGE LOAN T	189,478.37	182,898.85
	MORGAN STANLEY MORTGAGE LOAN T	1,304,236.84	1,300,652.54
	MPLX LP	11,421,000.00	10,164,690.00
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	254,594.00	6,678,000.62
	NEW RESIDENTIAL ADVANCE RECEIV	6,000,000.00	5,871,482.40
	NEW RESIDENTIAL ADVANCE RECEIV	4,000,000.00	3,935,550.00
	NEW RESIDENTIAL MORTGAGE LOAN	2,487,837.20	2,672,832.03
	NEW RESIDENTIAL MORTGAGE LOAN	3,906,851.96	4,139,857.39
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	67,005.00	931,369.50
	NUVEEN CREDIT STRATEGIES INCOME FUND	1,478,201.00	8,632,693.84
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	931.00	7,662.13

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	NUVEEN PREFERRED & INCOME SECURITIES FUND	12,321.00	104,112.45
	NUVEEN QUALITY MUNICIPAL INCOME FUND	4,449.00	62,374.98
	OAKTREE CAPITAL GRP LLC	117,708.00	2,976,835.32
	OAKTREE CAPITAL GRP LLC	423,027.00	10,829,491.20
	OAKTREE SPECIALTY LENDING CORP	3,473,000.00	3,393,040.77
	OCCIDENTAL PETROLEUM CORP	7,601,000.00	3,192,420.00
	PARTNERRE LTD	84,703.00	2,192,960.67
	PPL CAPITAL FUNDING INC	1,699,000.00	1,274,250.00
	PRESTON RIDGE PARTNERS MORTGAG	6,626,750.24	6,570,953.00
	PRETIUM MORTGAGE CREDIT PARTNE	1,855,711.58	1,839,933.76
	REGIONS FINANCIAL CORP	13,136,000.00	13,464,400.00
	REINSURANCE GROUP OF AMERICA INC	9,627,000.00	7,557,195.00
	RESIDENTIAL ACCREDIT LOANS IN	9,781.80	9,426.55
	RMF BUYOUT ISSUANCE TRUST	3,478,300.90	3,487,132.31
	SANTANDER DRIVE AUTO RECEIVABL	3,666,202.00	3,669,132.03
	SECURITIZED TERM AUTO RECEIVAB	144,576.71	145,715.09
	SEMPRA ENERGY	17,588,000.00	17,697,925.00
	SEQUOIA MORTGAGE TRUST	4,175,600.97	4,190,293.66
	SOUND POINT CLO LTD	2,181,818.20	2,181,809.47
	STIFEL FINANCIAL CORP	136,380.00	3,496,783.20
	TOWD POINT MORTGAGE TRUST	5,900,000.00	6,260,760.81
	TOWD POINT MORTGAGE TRUST	5,629,261.09	5,831,065.03
	TRUIST FINANCIAL CORP	11,043,000.00	11,403,001.80
	TRYON PARK CLO LTD	1,250,000.00	1,249,992.50
	UNITED AUTO CREDIT SECURITIZAT	424,840.17	425,078.38
	UNITED STATES STEEL CORP	2,887,000.00	2,959,175.00
	USAA AUTO OWNER TRUST	823,591.24	825,650.96
	VELOCITY COMMERCIAL CAPITAL LO	6,450,518.31	6,371,545.26
	VELOCITY COMMERCIAL CAPITAL LO	3,468,551.42	3,464,338.86
	VELOCITY COMMERCIAL CAPITAL LO	6,455,527.96	6,675,157.93
	WELLS FARGO & CO	70,650.00	1,641,906.00
	WELLS FARGO & CO	61,290.00	1,555,540.20
	WELLS FARGO & CO	86,224.00	2,196,125.28
	WELLS FARGO INCOME OPPORTUNITIES FUND	227,823.00	1,599,317.46
	WEST CLO LTD	334,840.69	333,368.73
	WESTERN ASSET HIGH INCOME FUND II INC	281,440.00	1,744,928.00
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	1,880,267.00	8,686,833.54
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	125,672.00	1,755,637.84
	WORLD FINANCIAL NETWORK CREDIT	1,285,000.00	1,287,824.30
	WORLD FINANCIAL NETWORK CREDIT	305,000.00	307,834.98
	WORLD OMNI AUTOMOBILE LEASE SE	125,000.00	128,223.73
<b>TOTAL TS Flexible Income</b>		<b>867,202,810.72</b>	<b>671,019,495.51</b>