

TS Flexible Income

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Flexible Income			
	AGATE BAY MORTGAGE LOAN TRUST	180,220.01	167,632.06
	AGATE BAY MORTGAGE LOAN TRUST	1,741,607.39	1,614,393.07
	AGATE BAY MORTGAGE LOAN TRUST	591,577.66	548,942.18
	AGATE BAY MORTGAGE LOAN TRUST	596,795.06	548,897.78
	AGATE BAY MORTGAGE LOAN TRUST	614,365.30	561,217.42
	AGNC INVESTMENT CORP	64,699.00	1,647,883.53
	AGNC INVESTMENT CORP	589,927.00	14,813,066.97
	ALIBABA GROUP HOLDING	6,113,000.00	3,966,100.40
	ALLSTATE CORP	146,575.00	3,824,141.75
	ALLY AUTO RECEIVABLES TRUST	80,500,273.37	4,609,606.65
	ALLY BANK AUTO CREDIT-LINKED N	4,278,323.61	4,273,477.98
	ALLY BANK AUTO CREDIT-LINKED N	2,790,211.05	2,805,336.78
	ALLY BANK AUTO CREDIT-LINKED N	1,847,160.52	1,865,709.71
	ALLY BANK AUTO CREDIT-LINKED N	4,427,028.05	4,502,958.22
	ALLY FINANCIAL INC	15,503,000.00	13,903,834.54
	ALLY FINANCIAL INC	9,919,000.00	9,752,830.17
	AMERICAN ELECTRIC POWER	7,233,000.00	4,727,559.76
	AMERICAN TOWER CORP	7,062,000.00	4,477,474.45
	AMSR TRUST	2,970,000.00	2,963,015.45
	AMSR TRUST	2,700,000.00	2,693,586.96
	AMSR TRUST	7,775,000.00	7,755,728.89
	AMSR TRUST	3,000,000.00	2,992,192.80
	AMSR TRUST	14,729,000.00	14,689,406.98
	AMSR TRUST	20,900,910.00	20,841,831.49
	AMSR TRUST	8,100,000.00	8,029,444.14
	AMSR TRUST	3,149,500.00	3,118,040.59
	ANNALY CAPITAL MGMT	438,461.00	11,044,832.59
	ARCH CAPITAL GROUP LTD	6,837,000.00	4,988,589.84
	ATHENE HOLDING LTD	12,114,000.00	8,565,383.11
	BANK	28,266,544.64	1,187,121.38
	BANK OF AMERICA CORP	4,794,000.00	4,833,884.21
	BANK OF AMERICA CORP	24,232,000.00	23,978,851.93
	BANK OF AMERICA CORP	13,115,000.00	12,746,496.96
	BANK OF AMERICA CORP	31,971,000.00	32,063,739.24
	BANK OF NY MELLON CORP	4,462,000.00	4,449,680.42
	BARCLAYS PLC	4,303,000.00	3,197,270.27
	BAYVIEW OPPORTUNITY MASTER FUN	9,263,918.07	9,291,468.96
	BAYVIEW OPPORTUNITY MASTER FUN	1,459,736.14	1,464,795.73
	BAYVIEW OPPORTUNITY MASTER FUN	919,093.13	922,730.07
	BAYVIEW OPPORTUNITY MASTER FUN	405,482.26	408,154.43
	BAYVIEW OPPORTUNITY MASTER FUN	810,964.52	815,710.77
	BEAR STEARNS ASSET BACKED SECU	45,174.27	37,607.14
	BERKSHIRE HATHAWAY ENERG	6,106,000.00	3,744,388.97
	BIOGEN INC	12,236,000.00	7,719,523.67
	BP CAP MARKETS AMERICA	6,382,000.00	4,033,060.67
	BP CAPITAL MARKETS PLC	32,787,000.00	32,398,624.87

TS Flexible Income

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	BROOKFIELD OAKTREE HLDGS	53,686.00	1,234,241.14
	BROOKFIELD OAKTREE HLDGS	102,481.00	2,236,135.42
	BROOKFIELD RENEWABLE PAR	316,505.00	5,485,031.65
	CARLYLE FINANCE LLC	88,011.00	1,474,184.25
	CHARTER COMM OPT LLC/CAP	9,991,000.00	7,245,410.66
	CHASE AUTO CREDIT LINKED NOTES	924,156.59	923,198.52
	CHASE AUTO CREDIT LINKED NOTES	10,000,000.00	10,032,530.00
	CHASE AUTO CREDIT LINKED NOTES	5,500,000.00	5,517,486.15
	CHASE AUTO OWNER TRUST	32,000.00	8,133,229.38
	CHASE AUTO OWNER TRUST	27,000.00	8,253,817.22
	CHASE MORTGAGE FINANCE CORPORA	1,998,040.70	1,858,141.29
	CHASE MORTGAGE FINANCE CORPORA	14,662,315.84	14,396,664.00
	CHASE MORTGAGE FINANCE CORPORA	1,983,575.76	1,929,907.14
	CIM TRUST	587,855.85	551,463.22
	CIM TRUST	592,514.85	558,897.16
	CIM TRUST	8,047,527.74	6,696,217.46
	CITIGROUP INC	8,735,000.00	8,486,589.53
	CITIGROUP INC	5,077,000.00	5,330,829.69
	CREDIT SUISSE MORTGAGE TRUST	1,707,428.01	1,516,362.38
	CREDIT SUISSE MORTGAGE TRUST	2,235,178.49	2,034,176.04
	CREDIT SUISSE MORTGAGE TRUST	1,177,065.80	1,032,061.89
	CREDIT SUISSE MORTGAGE TRUST	2,174,262.25	1,922,340.27
	CREDIT SUISSE MORTGAGE TRUST	2,849,399.91	2,583,724.43
	CREDIT SUISSE MORTGAGE TRUST	4,913,453.90	4,570,162.67
	CREDIT SUISSE MORTGAGE TRUST	478,078.79	444,676.57
	CREDIT SUISSE MORTGAGE TRUST	275,153.42	249,861.54
	CREDIT SUISSE MORTGAGE TRUST	747,519.39	691,038.47
	CREDIT SUISSE MORTGAGE TRUST	368,604.93	340,884.22
	CREDIT SUISSE MORTGAGE TRUST	4,532,775.51	4,218,292.45
	CREDIT SUISSE MORTGAGE TRUST	1,083,800.15	966,063.04
	CREDIT SUISSE MORTGAGE TRUST	1,656,046.67	1,497,155.12
	CREDIT SUISSE MORTGAGE TRUST	3,079,467.92	2,758,433.08
	CREDIT SUISSE MORTGAGE TRUST	1,745,595.76	1,528,914.09
	CSMLT TRUST	579,391.77	535,874.12
	DOMINION ENERGY INC	14,614,000.00	15,380,346.03
	DOMINION ENERGY INC	6,838,000.00	7,333,078.04
	DREYFUS GOVERNMENT CASH MANAGE	103,347,026.54	103,347,026.54
	DUKE ENERGY CORP	12,336,000.00	9,255,350.46
	EDISON INTERNATIONAL	5,914,000.00	5,568,158.74
	ENBRIDGE INC	3,553,000.00	3,956,443.15
	ENERGY TRANSFER LP	4,593,000.00	4,678,264.45
	EVERBANK MORTGAGE LOAN TRUST	1,947,849.98	1,577,079.07
	FANNIE MAE - CAS	16,000,000.00	16,988,521.60
	FANNIE MAE - CAS	4,614,994.54	4,612,133.24
	FANNIE MAE - CAS	5,699,306.65	6,105,374.27
	FANNIE MAE - CAS	4,730,000.94	5,117,501.54
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	2,776,016.88

TS Flexible Income

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	775,889.49
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,367,453.72
	FHLMC MULTIFAMILY STRUCTURED P	147,755,284.66	6,271,724.24
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	1,978,747.03
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,112,996.43
	FHLMC MULTIFAMILY STRUCTURED P	116,066,423.23	4,937,883.48
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,292,751.12
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	878,357.92
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,091,233.91
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	1,969,411.75
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	889,703.81
	FHLMC MULTIFAMILY STRUCTURED P	4,964,000.00	223,279.23
	FHLMC MULTIFAMILY STRUCTURED P	55,912,274.32	3,402,267.48
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,498,501.53
	FHLMC MULTIFAMILY STRUCTURED P	35,352,863.53	2,207,842.89
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	950,578.79
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	2,200,299.84
	FHLMC MULTIFAMILY STRUCTURED P	35,022,674.24	2,189,649.11
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	2,566,453.88
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	2,740,063.18
	FHLMC MULTIFAMILY STRUCTURED P	19,897,715.87	2,131,136.90
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,535,733.40
	FHLMC MULTIFAMILY STRUCTURED P	114,089,492.39	6,530,117.46
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	1,925,185.23
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	762,511.16
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	736,873.11
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,166,960.90
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	2,655,594.57
	FHLMC MULTIFAMILY STRUCTURED P	37,015,844.52	3,438,338.87
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	12,201,927.58
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	3,285,404.20
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	2,562,583.39
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	595,708.19
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	4,585,696.65
	FHLMC MULTIFAMILY STRUCTURED P	57,304,543.32	1,966,262.14
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,140,650.50
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,327,972.82
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,053,283.20
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	710,953.40
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	1,593,610.62
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	2,650,494.57
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	2,976,826.58
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,496,863.82
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	3,603,851.68
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	4,082,610.65
	FHLMC MULTIFAMILY STRUCTURED P	53,468,132.57	4,017,285.37
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	4,187,165.56

TS Flexible Income

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	2,605,317.50
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,254,794.83
	FHLMC MULTIFAMILY STRUCTURED P	217,847,764.20	3,953,152.67
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,008,208.00
	FHLMC MULTIFAMILY STRUCTURED P	96,839,687.00	2,939,975.43
	FHLMC MULTIFAMILY STRUCTURED P	20,601,000.00	3,009,839.06
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	3,886,023.21
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	4,959,968.59
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	4,210,180.73
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	4,771,162.12
	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	1,745,910.40
	FHLMC MULTIFAMILY STRUCTURED P	19,560,000.00	3,808,353.52
	FHLMC MULTIFAMILY STRUCTURED P	129,075,253.04	2,872,956.98
	FHLMC MULTIFAMILY STRUCTURED P	5,122,000.00	1,333,966.51
	FHLMC MULTIFAMILY STRUCTURED P	31,179,400.00	8,485,882.16
	FHLMC MULTIFAMILY STRUCTURED P	46,617,000.00	3,257,390.85
	FHLMC MULTIFAMILY STRUCTURED P	6,400,000.00	1,659,740.16
	FHLMC MULTIFAMILY STRUCTURED P	138,665,918.64	3,331,004.96
	FHLMC MULTIFAMILY STRUCTURED P	523,491,000.00	19,048,895.21
	FIRSTKEY HOMES 2020-SFR1 TRUST	908,000.00	901,137.61
	FIRSTKEY HOMES 2020-SFR1 TRUST	2,000,000.00	1,985,117.80
	FIRSTKEY HOMES 2020-SFR1 TRUST	1,000,000.00	993,050.10
	FIRSTKEY HOMES 2020-SFR1 TRUST	3,050,000.00	3,031,612.77
	FIRSTKEY HOMES 2020-SFR1 TRUST	1,060,000.00	1,054,538.24
	FIRSTKEY HOMES 2020-SFR1 TRUST	16,000,000.00	15,924,958.40
	FIRSTKEY HOMES TRUST	7,400,000.00	7,297,596.58
	FIRSTKEY HOMES TRUST	2,930,000.00	2,898,383.25
	FIRSTKEY HOMES TRUST	300,000.00	296,786.55
	FIRSTKEY HOMES TRUST	300,000.00	297,197.28
	FIRSTKEY HOMES TRUST	300,000.00	297,474.78
	FLAGSTAR MORTGAGE TRUST	6,575,093.23	5,966,912.23
	FLAGSTAR MORTGAGE TRUST	8,519,744.94	7,646,848.51
	FLAGSTAR MORTGAGE TRUST	6,236,049.58	5,785,764.40
	FLAGSTAR MORTGAGE TRUST	819,940.34	754,596.59
	FREDDIE MAC - SCRT	705,313.60	701,611.27
	FREDDIE MAC - SCRT	16,250,000.00	15,487,902.63
	FREDDIE MAC - SCRT	1,414,116.59	1,393,170.27
	FREDDIE MAC - SCRT	6,104,241.26	5,960,488.82
	FREDDIE MAC - STACR	3,047,140.07	3,112,607.57
	FREDDIE MAC - STACR	882,611.21	898,152.85
	FREDDIE MAC - STACR	3,740,460.21	3,731,109.06
	FREDDIE MAC - STACR	1,552,814.76	1,553,793.03
	FRESB MULTIFAMILY MORTGAGE PAS	28,011,913.64	1,099,548.84
	FRESB MULTIFAMILY MORTGAGE PAS	69,560,769.71	2,752,345.76
	FRESB MULTIFAMILY MORTGAGE PAS	30,529,504.66	739,650.52
	FRESB MULTIFAMILY MORTGAGE PAS	46,823,237.95	1,042,730.10
	FRESB MULTIFAMILY MORTGAGE PAS	123,356,921.21	2,280,462.40

TS Flexible Income

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FRESB MULTIFAMILY MORTGAGE PAS	58,702,033.67	1,221,507.14
	FRESB MULTIFAMILY MORTGAGE PAS	71,806,079.99	1,888,650.70
	FRESB MULTIFAMILY MORTGAGE PAS	25,212,092.26	461,270.36
	FRESB MULTIFAMILY MORTGAGE PAS	76,288,853.43	1,900,004.41
	FRESB MULTIFAMILY MORTGAGE PAS	64,878,683.14	1,366,974.39
	FRESB MULTIFAMILY MORTGAGE PAS	111,008,931.48	1,311,093.19
	GMRF MORTGAGE ACQUISITION CO.	2,546,431.22	2,404,541.53
	GOLDMAN SACHS GROUP INC	13,799,000.00	13,584,538.15
	GOLDMAN SACHS GROUP INC	6,866,000.00	5,141,193.99
	GOLDMAN SACHS GROUP INC	11,000.00	10,874.65
	GOLDMAN SACHS GROUP INC	3,526,000.00	3,539,687.93
	GOVERNMENT NATIONAL MORTGAGE A	3,417,766.11	34,808.24
	GOVERNMENT NATIONAL MORTGAGE A	14,375,642.99	499,979.11
	GOVERNMENT NATIONAL MORTGAGE A	11,210,163.90	530,847.22
	GOVERNMENT NATIONAL MORTGAGE A	8,678,753.81	365,174.19
	GOVERNMENT NATIONAL MORTGAGE A	9,952,195.40	363,164.57
	GOVERNMENT NATIONAL MORTGAGE A	17,187,476.00	607,943.37
	GS MORTGAGE-BACKED SECURITIES	139,106.70	138,053.94
	GS MORTGAGE-BACKED SECURITIES	1,613,411.81	1,394,699.64
	GS MORTGAGE-BACKED SECURITIES	6,004,112.89	5,174,922.68
	GS MORTGAGE-BACKED SECURITIES	2,547,169.23	2,255,736.14
	HOME PARTNERS OF AMERICA TRUST	1,279,701.68	1,229,489.13
	ISHARES 0-5 YEAR HIGH YIELD CORPORATE BOND ETF	21,942.00	946,577.88
	ISHARES 20+ YEAR TREASURY BOND ETF	10,000.00	850,000.00
	J.P. MORGAN WEALTH MANAGEMENT	1,250,436.60	1,226,747.45
	J.P. MORGAN WEALTH MANAGEMENT	6,638,507.82	6,514,033.14
	J.P. MORGAN WEALTH MANAGEMENT	3,114,762.94	3,075,506.65
	JP MORGAN MORTGAGE TRUST	302,548.37	257,489.39
	JP MORGAN MORTGAGE TRUST	13,638,312.39	11,759,206.62
	JP MORGAN MORTGAGE TRUST	803,195.55	694,700.54
	JP MORGAN MORTGAGE TRUST	1,153,195.96	1,082,961.94
	JP MORGAN MORTGAGE TRUST	2,981,500.00	3,020,876.37
	JP MORGAN MORTGAGE TRUST	1,643,186.87	1,500,205.79
	JP MORGAN MORTGAGE TRUST	2,106,765.79	1,882,049.93
	JP MORGAN MORTGAGE TRUST	1,104,690.85	992,920.22
	JP MORGAN MORTGAGE TRUST	323,531.09	294,063.85
	JP MORGAN MORTGAGE TRUST	861,611.81	766,008.14
	JP MORGAN MORTGAGE TRUST	1,961,729.00	1,771,502.49
	JP MORGAN MORTGAGE TRUST	3,519,814.40	3,179,015.41
	JP MORGAN MORTGAGE TRUST	2,416,332.92	2,181,572.65
	JP MORGAN MORTGAGE TRUST	2,331,869.52	2,105,974.56
	JP MORGAN MORTGAGE TRUST	557,039.43	508,794.91
	JP MORGAN MORTGAGE TRUST	646,400.85	572,725.63
	JP MORGAN MORTGAGE TRUST	4,674,345.41	4,059,444.62
	JP MORGAN MORTGAGE TRUST	262,555.87	228,886.94
	JP MORGAN MORTGAGE TRUST	1,822,158.56	1,639,671.20

TS Flexible Income

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	JP MORGAN MORTGAGE TRUST	977,426.49	886,555.83
	JP MORGAN MORTGAGE TRUST	1,361,318.24	1,203,751.24
	JP MORGAN MORTGAGE TRUST	283,539.78	271,754.93
	JPMORGAN CHASE & CO	25,000,000.00	24,418,474.75
	KINDER MORGAN INC	8,657,000.00	5,606,723.62
	LINCOLN NATIONAL CORP	303,742.00	8,082,574.62
	LINCOLN NATIONAL CORP	13,112,000.00	14,290,231.21
	LYB INT FINANCE III	12,298,000.00	8,237,489.53
	MACY'S RETAIL HLDGS LLC	541,000.00	370,646.30
	MACY'S RETAIL HLDGS LLC	4,876,000.00	3,107,712.26
	MERRILL LYNCH MORTGAGE INVESTO	3,129.05	3,135.96
	MICRON TECHNOLOGY INC	11,880,000.00	8,119,050.15
	MID-STATE TRUST	64,084.11	64,348.86
	MORGAN STANLEY	10,774,000.00	9,152,209.50
	MORGAN STANLEY MORTGAGE LOAN T	48,122.75	47,611.06
	NASDAQ INC	10,278,000.00	6,927,544.46
	NEW RESIDENTIAL MORTGAGE LOAN	1,200,827.17	1,190,830.16
	NEXTERA ENERGY CAPITAL	11,291,000.00	11,508,154.61
	NEXTERA ENERGY CAPITAL	9,807,000.00	10,024,720.21
	NRP MORTGAGE TRUST	3,115,381.23	2,822,930.42
	OAK HILL CREDIT	2,800,000.00	2,799,918.80
	OCCIDENTAL PETROLEUM COR	3,181,000.00	2,143,756.06
	OCCIDENTAL PETROLEUM COR	2,292,000.00	1,662,158.40
	ONSLOW BAY FINANCIAL LLC	1,305,353.07	1,334,908.61
	ORACLE CORP	10,457,000.00	8,368,241.12
	ORACLE CORP	10,379,000.00	7,156,429.89
	PACIFIC GAS&ELEC	11,011,000.00	7,071,230.84
	PALMER SQUARE LOAN FUNDING LTD	527,270.95	527,511.91
	PALMER SQUARE LOAN FUNDING LTD	5,350,000.00	5,356,099.00
	PALMER SQUARE LOAN FUNDING LTD	1,776,253.76	1,776,275.08
	PMT LOAN TRUST	1,839,518.35	1,710,042.38
	PMT LOAN TRUST	1,103,711.01	1,000,483.57
	PROGRESS RESIDENTIAL TRUST	3,019,877.17	2,957,716.02
	PROGRESS RESIDENTIAL TRUST	5,430,000.00	5,320,223.86
	PROGRESS RESIDENTIAL TRUST	3,950,000.00	3,843,307.74
	PROGRESS RESIDENTIAL TRUST	3,343,556.49	3,258,951.14
	PROGRESS RESIDENTIAL TRUST	975,000.00	957,568.66
	PROGRESS RESIDENTIAL TRUST	2,489,672.00	2,465,391.47
	PROVIDENT FUNDING MORTGAGE TRU	4,874,045.60	4,179,811.40
	REINSURANCE GRP OF AMER	3,267.00	80,204.85
	REINSURANCE GRP OF AMER	186,953.00	4,756,084.32
	REMIC FUNDING TRUST 98-1	7,929,596.67	7,958,352.56
	REMIC FUNDING TRUST 98-1	14,873,411.26	14,973,310.01
	RESIDENTIAL ACCREDIT LOANS IN	9,706.92	8,478.27
	RITHM CAPITAL CORP	290,000.00	6,942,600.00
	RITHM CAPITAL CORP	20,264,000.00	20,470,388.84
	RTX CORP	10,940,000.00	7,025,493.73

TS Flexible Income

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	SEMPRA	25,659,000.00	25,537,745.83
	SEQUOIA MORTGAGE TRUST	2,380,754.90	2,191,426.80
	SEQUOIA MORTGAGE TRUST	599,430.59	551,761.23
	SEQUOIA MORTGAGE TRUST	1,897,750.80	1,822,293.00
	SEQUOIA MORTGAGE TRUST	963,694.10	997,634.83
	SEQUOIA MORTGAGE TRUST	2,919,419.54	2,532,118.83
	SEQUOIA MORTGAGE TRUST	1,770,010.35	1,543,764.80
	SEQUOIA MORTGAGE TRUST	4,003,382.50	3,586,745.28
	SEQUOIA MORTGAGE TRUST	2,931,790.80	2,566,862.88
	SEQUOIA MORTGAGE TRUST	4,129,213.49	3,711,194.63
	SEQUOIA MORTGAGE TRUST	1,580,287.63	1,376,248.16
	SEQUOIA MORTGAGE TRUST	3,440,164.62	3,085,839.02
	SEQUOIA MORTGAGE TRUST	2,313,840.27	2,116,423.19
	SEQUOIA MORTGAGE TRUST	1,567,602.66	1,414,809.37
	SEQUOIA MORTGAGE TRUST	1,479,319.32	1,372,806.85
	SEQUOIA MORTGAGE TRUST	2,509,780.58	2,357,884.64
	SEQUOIA MORTGAGE TRUST	1,621,568.19	1,392,994.21
	SEQUOIA MORTGAGE TRUST	2,447,583.78	2,130,593.53
	SEQUOIA MORTGAGE TRUST	1,364,523.44	1,232,819.23
	SEQUOIA MORTGAGE TRUST	1,468,600.15	1,378,726.23
	SEQUOIA MORTGAGE TRUST	1,466,297.77	1,380,088.70
	SEQUOIA MORTGAGE TRUST	1,491,217.57	1,397,747.16
	SEQUOIA MORTGAGE TRUST	1,176,419.95	1,151,099.51
	SEQUOIA MORTGAGE TRUST	1,404,730.70	1,359,001.66
	SEQUOIA MORTGAGE TRUST	3,471,343.81	3,249,134.76
	SEQUOIA MORTGAGE TRUST	2,426,380.71	2,257,617.68
	SEQUOIA MORTGAGE TRUST	4,705,474.15	4,277,623.74
	SEQUOIA MORTGAGE TRUST	963,928.21	874,960.14
	SEQUOIA MORTGAGE TRUST	1,392,289.96	1,267,039.28
	SEQUOIA MORTGAGE TRUST	2,249,000.00	1,721,611.52
	SEQUOIA MORTGAGE TRUST	1,165,070.69	1,097,602.49
	SEQUOIA MORTGAGE TRUST	6,408,520.89	5,832,758.87
	SIMON PROPERTY GROUP LP	10,913,000.00	7,315,601.68
	SOUTHERN CO	18,138,000.00	18,659,781.83
	STARBUCKS CORP	8,825,000.00	6,152,096.80
	U.S. BANK NATIONAL ASSOCIATION	7,308,766.35	7,394,979.10
	UBS GROUP AG	1,963,000.00	2,142,614.50
	US TREASURY N/B	59,511,000.00	28,637,344.25
	US TREASURY N/B	59,511,000.00	29,397,504.44
	US TREASURY N/B	75,577,000.00	39,890,485.31
	US TREASURY N/B	120,042,000.00	107,400,076.88
	USB AUTO OWNER TRUST	40,000.00	13,293,636.92
	VALERO ENERGY CORP	7,433,000.00	5,004,752.18
	VANGUARD LONG-TERM CORPORATE BOND ETF	46,791.00	3,551,436.90
	VANGUARD ULTRA SHORT BOND ETF	396,982.00	19,795,507.43
	VERIZON COMMUNICATIONS	11,884,000.00	7,416,739.16
	VIRTUS CVT & INC FUND II	7,379.00	153,852.15

TS Flexible Income

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base	
	VIRTUS CVT & INCOME FUND	192,373.00	4,132,172.04	
	WELLS FARGO & COMPANY	8,246,000.00	8,104,247.22	
	WELLS FARGO MORTGAGE BACKED SE	416,664.62	382,289.50	
	WELLS FARGO MORTGAGE BACKED SE	415,145.03	359,929.08	
	WELLS FARGO MORTGAGE BACKED SE	6,897,897.70	5,894,467.42	
	WESTERN ALLIANCE BANK	11,079,171.83	11,457,793.66	
	WESTERN ALLIANCE BANK	9,029,087.97	9,251,178.25	
	WILLIAMS COMPANIES INC	10,810,000.00	7,420,547.63	
	WINWATER MORTGAGE LOAN TRUST	574,964.46	546,318.18	
TOTAL TS Flexible Income		5,613,357,474.05	1,682,510,286.43	