

TS Flexible Income

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Flexible Income			
	AGNC INVESTMENT CORP	597,440.00	13,215,372.80
	ALLIANZGI CVT & INC FUND	190,829.00	4,992,086.64
	AMERICAN EXPRESS CO	3,144,000.00	2,949,480.72
	AMERICAN HOME MORTGAGE INVESTM	490,722.78	491,069.62
	ANNALY CAPITAL MANAGEMENT INC	493,052.00	11,310,612.88
	APOLLO GLOBAL MANAGEMENT INC	159,126.00	4,121,363.40
	ARES CAPITAL CORP	4,037,000.00	3,998,810.63
	ARES MANAGEMENT CORP	511,736.00	13,202,788.80
	ARIVO ACCEPTANCE AUTO LOAN REC	546,039.19	555,317.87
	AT&T INC	69,235.00	1,829,881.05
	BANK	30,028,884.08	2,780,908.89
	BANK OF AMERICA CORP	104,910.00	2,865,092.10
	BANK OF AMERICA CORP	217,122.00	5,619,117.36
	BANK OF AMERICA CORP	56,756.00	1,437,061.92
	BANK OF NEW YORK MELLON CORP/THE	5,821,000.00	6,176,081.00
	BEAR STEARNS ALT-A TRUST	4,245,728.85	4,125,038.49
	BEAR STEARNS ASSET BACKED SECU	75,087.94	77,301.43
	BLACKROCK CORPORATE HIGH YIELD FUND INC	486,094.00	5,191,483.92
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	56,768.00	807,240.96
	BLACKROCK DEBT STRATEGIES FUND INC	65,986.00	655,900.84
	BLACKROCK LIMITED DURATION INCOME TRUST	72,390.00	1,064,856.90
	BLACKROCK MUNICIPAL INCOME TRUST	47,775.00	654,995.25
	BLACKROCK MUNIVEST FUND INC	342,213.00	2,970,408.84
	BLACKROCK MUNIYIELD QUALITY FUND III INC	29,215.00	392,649.60
	BP CAPITAL MARKETS PLC	21,710,000.00	23,229,700.00
	BROOKFIELD RENEWABLE PARTNERS LP	349,698.00	9,200,554.38
	BXMT LTD	10,000,000.00	9,825,436.00
	CARMAX AUTO OWNER TRUST	34,216.28	34,231.21
	CHARLES SCHWAB CORP/THE	15,710,000.00	17,022,570.50
	CITIGROUP INC	7,814,000.00	7,644,592.48
	CITIGROUP INC	6,336,000.00	6,122,160.00
	CITIZENS FINANCIAL GROUP INC	445,000.00	428,980.00
	CITIZENS FINANCIAL GROUP INC	12,391,000.00	12,922,202.17
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	5,982.00	139,799.34
	CPS AUTO TRUST	25,109.87	25,139.43
	CREDIT ACCEPTANCE AUTO LOAN TR	12,291.31	12,301.79
	DREYFUS GOVERNMENT CASH MANAGE	28,553,279.80	28,553,279.80
	DT AUTO OWNER TRUST	2,012.09	2,014.35
	DT AUTO OWNER TRUST	448,556.59	450,477.67
	DUKE ENERGY CORP	241,181.00	6,630,065.69
	EATON VANCE MUNICIPAL BOND FUND	90,596.00	1,193,149.32
	ENBRIDGE INC	46,849.00	721,474.60
	ENBRIDGE INC	32,865.00	501,519.90
	ENBRIDGE INC	22,839.00	383,695.20
	ENBRIDGE INC	90,996.00	1,437,736.80

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	ENERGY TRANSFER OPERATNG	426,035.00	7,417,269.35
	ENERGY TRANSFER OPERATNG	761,000.00	389,860.30
	ENERGY TRANSFER OPERATNG	5,586,000.00	4,412,940.00
	ENTERGY ARKANSAS LLC	107,691.00	2,705,197.92
	ENTERGY ARKANSAS LLC	172,241.00	4,328,416.33
	ENTERGY LOUISIANA LLC	126,633.00	3,260,799.75
	ENTERGY LOUISIANA LLC	89,453.00	2,256,004.66
	ENTERGY MISSISSIPPI LLC	41,192.00	1,051,219.84
	ENTERGY NEW ORLEANS LLC	670.00	16,979.07
	FHLMC MULTIFAMILY STRUCTURED P	27,777,319.34	2,477,173.01
	FHLMC MULTIFAMILY STRUCTURED P	47,480,938.92	6,038,065.54
	FHLMC MULTIFAMILY STRUCTURED P	35,493,662.34	5,709,787.37
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,958,077.18
	FHLMC MULTIFAMILY STRUCTURED P	34,588,763.43	4,681,395.43
	FHLMC MULTIFAMILY STRUCTURED P	6,500,000.00	1,688,796.20
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	4,588,899.84
	FHLMC MULTIFAMILY STRUCTURED P	34,817,373.85	4,485,048.76
	FHLMC MULTIFAMILY STRUCTURED P	14,854,000.00	3,655,755.08
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	5,499,006.36
	FHLMC MULTIFAMILY STRUCTURED P	47,488,084.07	8,022,318.75
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	6,098,815.88
	FHLMC MULTIFAMILY STRUCTURED P	66,985,645.13	7,933,317.61
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	3,483,069.48
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,530,840.12
	FHLMC MULTIFAMILY STRUCTURED P	55,699,755.48	6,370,915.75
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,489,360.10
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	4,072,939.65
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	4,986,743.86
	FHLMC MULTIFAMILY STRUCTURED P	35,000,000.00	5,170,228.00
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	17,328,584.15
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	6,189,141.40
	FIFTH THIRD BANCORP	5,506,000.00	5,540,412.50
	FIRST INVESTORS AUTO OWNER TRU	366.21	366.63
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	76,378.00	1,063,181.76
	FIRST TRUST INTERMEDIATE DURATION PREFERRED & INCOME FUND	3,271.00	70,293.79
	GMAC CAPITAL TRUST I	355,760.00	8,883,327.20
	GOVERNMENT NATIONAL MORTGAGE A	7,133,698.59	210,342.10
	GOVERNMENT NATIONAL MORTGAGE A	34,520,226.69	1,696,089.20
	GOVERNMENT NATIONAL MORTGAGE A	35,618,053.26	2,082,598.26
	GOVERNMENT NATIONAL MORTGAGE A	28,333,221.16	1,716,029.87
	GOVERNMENT NATIONAL MORTGAGE A	36,306,006.77	1,958,730.85
	GOVERNMENT NATIONAL MORTGAGE A	33,780,347.16	1,879,052.08
	GREEN TREE FINANCIAL CORPORATI	156,680.58	160,463.40
	GSR MORTGAGE LOAN TRUST	550,641.80	554,009.30
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	282,338.00	7,812,292.46
	HARVEST COMMERCIAL CAPITAL LOA	3,435,535.00	3,462,143.22

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	HUNTINGTON BANCSHARES INC/OH	18,895,000.00	20,784,500.00
	INVESCO MUNICIPAL OPPORTUNITY TRUST	371,590.00	4,540,829.80
	INVESCO MUNICIPAL TRUST	90,819.00	1,090,736.19
	INVESCO SENIOR INCOME TRUST	720,451.00	2,636,850.66
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	302,392.00	3,755,708.64
	ISHARES 20+ YEAR TREASURY BOND ETF	37,926.00	2,806,524.00
	JFIN CLO LTD	405,607.33	403,319.70
	JOHN HANCOCK PREMIUM DIVIDEND FUND	12,199.00	151,877.55
	JPMORGAN CHASE & CO	17,276.00	438,464.88
	JPMORGAN CHASE & CO	4,920.00	124,623.60
	LINCOLN NATIONAL CORP	1,278,000.00	885,015.00
	MACY'S INC	24,491,000.00	25,321,979.63
	MARRIOTT OWNERSHIP RESOR	8,434,000.00	8,687,020.00
	MERRILL LYNCH MORTGAGE INVESTO	5,778.67	5,520.67
	METLIFE INC	8,414,000.00	8,245,720.00
	MID-STATE TRUST	399,185.13	447,222.75
	MORGAN STANLEY MORTGAGE LOAN T	165,340.82	162,658.83
	MORGAN STANLEY MORTGAGE LOAN T	747,039.09	745,944.83
	MPLX LP	11,421,000.00	9,352,485.59
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	254,594.00	6,927,502.74
	NEW RESIDENTIAL MORTGAGE LOAN	24,238,616.81	24,268,047.34
	NEW RESIDENTIAL MORTGAGE LOAN	4,959,571.18	4,958,289.13
	NEW RESIDENTIAL MORTGAGE LOAN	4,888,351.40	4,888,920.40
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	237,100.00	3,400,014.00
	NUVEEN CREDIT STRATEGIES INCOME FUND	778,201.00	4,599,167.91
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	19,015.00	161,437.35
	NUVEEN PREFERRED & INCOME SECURITIES FUND	26,030.00	229,324.30
	NUVEEN QUALITY MUNICIPAL INCOME FUND	190,859.00	2,771,272.68
	OAKTREE CAPITAL GRP LLC	117,708.00	3,123,970.32
	OAKTREE CAPITAL GRP LLC	423,027.00	11,142,531.18
	OAKTREE SPECIALTY LENDING CORP	3,473,000.00	3,492,083.79
	PARTNERRE LTD	84,703.00	2,181,102.25
	PPL CAPITAL FUNDING INC	1,463,000.00	1,152,112.50
	PRESTON RIDGE PARTNERS MORTGAG	2,951,511.04	2,952,027.85
	PRESTON RIDGE PARTNERS MORTGAG	6,333,682.52	6,310,821.09
	PRETIUM MORTGAGE CREDIT PARTNE	12,833,819.96	12,962,760.07
	PRETIUM MORTGAGE CREDIT PARTNE	1,816,510.22	1,812,939.32
	REDWOOD FUNDING TRUST	12,864,541.37	12,643,486.10
	REGIONS FINANCIAL CORP	13,136,000.00	14,022,680.00
	RESIDENTIAL ACCREDIT LOANS IN	9,778.34	9,413.72
	SEMPRA ENERGY	23,090,000.00	23,724,975.00
	SEQUOIA MORTGAGE TRUST	3,747,596.43	3,832,362.56
	STIFEL FINANCIAL CORP	136,380.00	3,706,808.40
	TRUIST FINANCIAL CORP	11,043,000.00	11,936,930.85

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	UNITED STATES STEEL CORP	2,500,000.00	1,983,414.80
	UNITED STATES STEEL CORP	16,007,000.00	17,039,291.43
	VCAT ASSET SECURITIZATION LLC	10,401,983.46	10,399,889.54
	VELOCITY COMMERCIAL CAPITAL LO	9,470,675.55	9,314,797.70
	VELOCITY COMMERCIAL CAPITAL LO	5,685,218.97	5,683,532.17
	VELOCITY COMMERCIAL CAPITAL LO	1,567,129.26	1,566,704.25
	VELOCITY COMMERCIAL CAPITAL LO	6,185,653.62	6,262,607.48
	WELLS FARGO & CO	70,650.00	1,776,141.00
	WELLS FARGO & CO	61,290.00	1,569,636.90
	WELLS FARGO & CO	86,224.00	2,184,916.16
	WELLS FARGO INCOME OPPORTUNITIES FUND	191,275.00	1,396,307.50
	WESTERN ASSET HIGH INCOME FUND II INC	164,674.00	1,053,913.60
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	1,491,139.00	7,306,581.10
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	90,424.00	1,268,648.72
TOTAL TS Flexible Income		1,260,705,419.73	720,956,667.42