

## TS Flexible Income

Effective Date : 09/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	AGNC INVESTMENT CORP	597,440.00	15,079,385.60
	ALLY FINANCIAL INC	9,484,000.00	9,871,421.40
	ALLY FINANCIAL INC	15,728,000.00	16,435,760.00
	ANNALY CAPITAL MANAGEMENT INC	493,052.00	13,134,905.28
	ARIVO ACCEPTANCE AUTO LOAN REC	201,207.63	202,961.72
	AT&T INC	69,235.00	1,814,649.35
	BANK	29,860,353.73	2,499,666.95
	BANK OF AMERICA CORP	128,065.00	3,455,193.70
	BANK OF NEW YORK MELLON CORP/THE	3,378,000.00	3,707,355.00
	BEAR STEARNS ASSET BACKED SECU	65,233.85	66,396.93
	BLACKROCK CORPORATE HIGH YIELD FUND INC	631,461.00	7,703,824.20
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	73,745.00	1,117,236.75
	BLACKROCK DEBT STRATEGIES FUND INC	85,719.00	989,197.26
	BLACKROCK LIMITED DURATION INCOME TRUST	94,038.00	1,607,109.42
	BLACKROCK MUNIHOLDINGS FUND INC	110,000.00	1,800,700.00
	BLACKROCK MUNIVEST FUND INC	514,583.00	4,873,101.01
	BLACKROCK MUNIYIELD QUALITY FUND III INC	175,266.00	2,572,904.88
	BP CAPITAL MARKETS PLC	25,504,000.00	28,035,530.10
	BROOKFIELD RENEWABLE PARTNERS LP	349,698.00	9,232,027.20
	CARVANA AUTO RECEIVABLES TRUST	907,355.00	907,992.05
	CARVANA AUTO RECEIVABLES TRUST	1,082,177.47	1,082,171.84
	CHARLES SCHWAB CORP/THE	18,593,000.00	20,661,471.25
	CITIGROUP INC	4,775,000.00	4,882,437.50
	CITIGROUP INC	6,134,000.00	6,356,050.80
	CITIZENS FINANCIAL GROUP INC	12,391,000.00	13,925,005.80
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	12,837.00	350,193.36
	COINBASE GLOBAL INC	8,935,000.00	8,599,937.50
	DREYFUS GOVERNMENT CASH MANAGE	56,367,720.86	56,367,720.86
	DUKE ENERGY CORP	241,181.00	6,680,713.70
	EATON VANCE MUNICIPAL BOND FUND	190,899.00	2,554,228.62
	EDISON INTERNATIONAL	15,630,000.00	16,162,201.50
	ENBRIDGE INC	46,849.00	969,774.30
	ENBRIDGE INC	32,865.00	692,465.55
	ENBRIDGE INC	22,839.00	507,254.19
	ENBRIDGE INC	90,996.00	2,001,912.00
	ENERGY TRANSFER LP	4,302,000.00	3,548,289.60
	ENERGY TRANSFER LP	5,566,000.00	5,795,597.50
	ENERGY TRANSFER LP	9,624,000.00	10,022,144.88
	ENTERGY LOUISIANA LLC	126,633.00	3,197,483.25
	ENTERGY NEW ORLEANS LLC	670.00	16,984.50
	FHLMC MULTIFAMILY STRUCTURED P	24,034,533.00	4,876,154.90
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	2,224,579.14
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	2,407,482.89
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	3,453,517.11
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,949,499.21

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	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	3,340,122.62
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,529,199.09
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,879,193.51
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	3,331,683.63
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	2,155,769.50
	FHLMC MULTIFAMILY STRUCTURED P	27,737,220.53	2,254,417.49
	FHLMC MULTIFAMILY STRUCTURED P	47,411,961.31	5,506,695.43
	FHLMC MULTIFAMILY STRUCTURED P	35,434,280.79	5,526,387.13
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	2,173,495.86
	FHLMC MULTIFAMILY STRUCTURED P	34,538,306.58	4,267,836.38
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,732,104.93
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	4,201,801.92
	FHLMC MULTIFAMILY STRUCTURED P	34,746,866.42	4,088,806.23
	FHLMC MULTIFAMILY STRUCTURED P	15,310,315.00	3,598,899.29
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	5,035,262.54
	FHLMC MULTIFAMILY STRUCTURED P	47,367,575.91	7,805,631.78
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	6,608,456.05
	FHLMC MULTIFAMILY STRUCTURED P	66,924,638.13	7,279,961.75
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	3,399,101.55
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,396,795.82
	FHLMC MULTIFAMILY STRUCTURED P	55,696,680.32	5,856,879.10
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,361,827.80
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	3,904,471.35
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	4,734,866.56
	FHLMC MULTIFAMILY STRUCTURED P	34,965,852.49	5,075,356.43
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	17,933,635.33
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	5,856,424.60
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	4,586,715.68
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	7,910,246.71
	FHLMC MULTIFAMILY STRUCTURED P	54,972,136.14	2,940,371.61
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,651,661.50
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	3,960,859.45
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	2,397,404.80
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,643,751.75
	FHLMC MULTIFAMILY STRUCTURED P	6,628,509.00	1,650,787.74
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	4,539,894.71
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	6,863,882.11
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	2,487,688.11
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	7,639,775.92
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	9,514,166.92
	FHLMC MULTIFAMILY STRUCTURED P	54,133,547.00	5,926,838.46
	FIFTH THIRD BANCORP	5,506,000.00	5,982,269.00
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	99,219.00	1,576,589.91
	FIRST TRUST INTERMEDIATE DURATION PREFERRED & INCOME FUND	26,692.00	667,833.84
	FRESB MULTIFAMILY MORTGAGE PAS	32,647,103.63	2,270,501.59
	FRESB MULTIFAMILY MORTGAGE PAS	53,183,885.76	4,207,994.14

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	FRESB MULTIFAMILY MORTGAGE PAS	45,456,373.68	3,139,235.35
	FRESB MULTIFAMILY MORTGAGE PAS	56,406,069.85	3,531,149.71
	FRESB MULTIFAMILY MORTGAGE PAS	150,683,295.38	6,809,830.17
	FRESB MULTIFAMILY MORTGAGE PAS	67,959,581.15	3,282,746.79
	FRESB MULTIFAMILY MORTGAGE PAS	93,142,274.68	5,016,791.94
	FRESB MULTIFAMILY MORTGAGE PAS	33,365,377.25	1,692,895.85
	FRESB MULTIFAMILY MORTGAGE PAS	89,894,032.68	4,620,022.90
	FRESB MULTIFAMILY MORTGAGE PAS	78,784,077.86	3,495,988.31
	FS KKR CAPITAL CORP	7,844,000.00	7,859,422.01
	GMAC CAPITAL TRUST I	21,818.00	550,686.32
	GOVERNMENT NATIONAL MORTGAGE A	4,754,392.11	85,337.53
	GOVERNMENT NATIONAL MORTGAGE A	22,372,139.12	945,055.09
	GOVERNMENT NATIONAL MORTGAGE A	29,263,634.65	1,573,505.64
	GOVERNMENT NATIONAL MORTGAGE A	18,145,733.49	935,702.89
	GOVERNMENT NATIONAL MORTGAGE A	29,799,966.06	1,304,612.71
	GOVERNMENT NATIONAL MORTGAGE A	24,470,081.56	1,104,645.55
	GREEN TREE FINANCIAL CORPORATI	30,120.64	30,262.36
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	113,837.00	2,954,070.15
	INVESCO MUNICIPAL OPPORTUNITY TRUST	526,246.00	7,204,307.74
	INVESCO MUNICIPAL TRUST	220,953.00	2,960,770.20
	INVESCO SENIOR INCOME TRUST	1,501,838.00	6,683,179.10
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	407,808.00	5,582,891.52
	JPMORGAN CHASE & CO	62,822.00	1,658,500.80
	MARRIOTT OWNERSHIP RESOR	9,199,000.00	9,716,443.75
	MERRILL LYNCH MORTGAGE INVESTO	5,377.56	5,409.70
	MID-STATE TRUST	317,950.66	345,845.33
	MORGAN STANLEY MORTGAGE LOAN T	138,280.13	143,466.53
	MPLX LP	15,892,000.00	16,130,380.00
	NATIONAL RURAL UTIL COOP	254,594.00	6,978,421.54
	NEW RESIDENTIAL INVESTMENT CORP	290,000.00	7,287,700.00
	NEW RESIDENTIAL MORTGAGE LOAN	4,317,582.85	4,389,230.12
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	417,327.00	6,339,197.13
	NUVEEN CREDIT STRATEGIES INCOME FUND	1,169,198.00	7,669,938.88
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	104,375.00	1,033,312.50
	NUVEEN PREFERRED & INCOME SECURITIES FUND	115,860.00	1,135,428.00
	NUVEEN QUALITY MUNICIPAL INCOME FUND	352,518.00	5,506,331.16
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	3,017,052.00
	PRESTON RIDGE PARTNERS MORTGAG	2,437,167.42	2,452,752.37
	REDWOOD FUNDING TRUST	10,109,220.77	10,124,627.22
	REGIONS FINANCIAL CORP	13,936,000.00	15,542,820.80
	REINSURANCE GROUP OF AMERICA INC	190,088.00	4,989,810.00
	RESIDENTIAL ACCREDIT LOANS IN	9,764.21	9,179.66
	SANTANDER DRIVE AUTO RECEIVABL	1,874,379.06	1,874,365.38
	SEMPRA ENERGY	25,813,000.00	28,007,105.00

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	STIFEL FINANCIAL CORP	136,380.00	3,709,536.00
	TRUIST FINANCIAL CORP	11,043,000.00	12,693,928.50
	US TREASURY N/B	70,000,000.00	70,494,278.40
	US TREASURY N/B	70,000,000.00	70,814,843.40
	VELOCITY COMMERCIAL CAPITAL LO	3,335,215.61	3,338,094.57
	VIRTUS ALLIANZGI CVTF	190,829.00	5,064,601.66
	WELLS FARGO & CO	70,650.00	1,850,323.50
	WELLS FARGO & CO	5,172,000.00	5,333,625.00
	WELLS FARGO INCOME OPPORTUNITIES FUND	248,476.00	2,186,588.80
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	924,038.00	4,795,757.22
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	117,465.00	1,871,217.45
<b>TOTAL TS Flexible Income</b>		<b>2,647,812,174.98</b>	<b>892,520,130.37</b>