

## TS Flexible Income

Effective Date : 09/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	AGNC INVESTMENT CORP	645,459.00	12,431,540.34
	ALLSPRING INCOME OPPORTUNITIES	241,449.00	1,496,983.80
	ALLY FINANCIAL INC	10,181,000.00	7,940,207.00
	ALLY FINANCIAL INC	17,332,000.00	12,349,050.00
	ANNALY CAPITAL MGMT	523,136.00	11,378,208.00
	ARI FLEET LEASE TRUST	426,187.72	422,797.27
	ARIVO ACCEPTANCE AUTO LOAN REC	8,744.07	8,738.49
	BANK	29,665,741.40	1,884,513.26
	BANK OF NY MELLON CORP	3,363,000.00	3,220,072.50
	BEAR STEARNS ASSET BACKED SECU	56,075.98	47,213.79
	BLACKROCK CORPORATE HIGH YIELD FUND INC	628,502.00	1,257.00
	BLACKROCK CORPORATE HIGH YIELD FUND INC	628,502.00	5,373,692.10
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	67,704.00	645,896.16
	BLACKROCK DEBT STRATEGIES FUND INC	43,001.00	383,568.92
	BLACKROCK LIMITED DURATION INCOME TRUST	85,396.00	1,033,291.60
	BLACKROCK MUNIHOLDINGS FUND INC	104,415.00	1,174,668.75
	BLACKROCK MUNIVEST FUND INC	505,512.00	3,356,599.68
	BLACKROCK MUNIYIELD QUALITY FUND III INC	172,081.00	1,794,804.83
	BP CAPITAL MARKETS PLC	26,637,000.00	22,834,920.12
	BROOKFIELD RENEWABLE PAR	349,698.00	6,857,577.78
	CARMAX AUTO OWNER TRUST	485,807.46	470,181.27
	CHARLES SCHWAB CORP	20,834,000.00	20,261,065.00
	CITIGROUP INC	4,456,000.00	3,743,663.93
	CITIZENS FINANCIAL GROUP	12,311,000.00	12,045,589.61
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	56,817.00	1,028,387.70
	DELL EQUIPMENT FINANCE TRUST	237,543.23	236,239.36
	DREYFUS GOVERNMENT CASH MANAGE	166,324,849.21	166,324,849.21
	DUKE ENERGY CORP	22,982.00	551,338.18
	EATON VANCE MUNICIPAL BOND FUND	189,593.00	1,835,260.24
	EDISON INTERNATIONAL	15,329,000.00	12,703,908.75
	ENBRIDGE INC	32,865.00	650,398.35
	ENBRIDGE INC	87,656.00	1,796,948.00
	ENBRIDGE INC	4,101,000.00	3,941,610.00
	ENERGY TRANSFER LP	3,796,000.00	2,871,538.41
	ENERGY TRANSFER LP	5,566,000.00	4,572,310.09
	ENTERGY LOUISIANA LLC	128,895.00	2,960,718.15
	ENTERGY MISSISSIPPI LLC	1,065.00	24,835.80
	ENTERGY NEW ORLEANS LLC	670.00	15,490.40
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	3,742,456.35
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,672,627.69
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,898,337.19
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,697,816.08
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,526,809.10
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,664,572.33
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,207,369.64

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	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,482,152.16
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,626,459.96
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,655,375.19
	FHLMC MULTIFAMILY STRUCTURED P	47,295,154.81	4,246,806.94
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,688,943.59
	FHLMC MULTIFAMILY STRUCTURED P	34,484,613.84	3,277,569.43
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,357,333.23
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	3,234,764.16
	FHLMC MULTIFAMILY STRUCTURED P	34,671,947.95	3,160,653.17
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	3,577,049.26
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	3,902,120.64
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	5,121,609.81
	FHLMC MULTIFAMILY STRUCTURED P	66,813,912.55	5,614,834.09
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,664,989.19
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,081,100.76
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,049,070.06
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	3,087,050.85
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	3,740,899.97
	FHLMC MULTIFAMILY STRUCTURED P	34,930,495.56	3,995,196.39
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	13,720,845.96
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	4,618,608.80
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	3,602,012.76
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	795,428.27
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	6,228,809.25
	FHLMC MULTIFAMILY STRUCTURED P	54,903,058.61	2,300,849.93
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,307,940.50
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	3,148,304.59
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,810,019.20
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,256,849.05
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	2,105,450.61
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	3,505,466.22
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	5,364,600.25
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,985,324.29
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	6,064,976.15
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	7,351,540.28
	FHLMC MULTIFAMILY STRUCTURED P	54,010,501.68	4,739,994.03
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	5,530,919.24
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	4,643,583.00
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,639,530.49
	FHLMC MULTIFAMILY STRUCTURED P	219,924,734.48	5,738,320.16
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,929,331.00
	FHLMC MULTIFAMILY STRUCTURED P	96,675,000.00	3,942,812.54
	FHLMC MULTIFAMILY STRUCTURED P	19,801,000.00	3,771,563.79
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	6,538,573.46
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	6,386,548.87
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	5,508,075.16
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	6,146,472.99

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	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	2,079,370.80
	FIFTH THIRD BANCORP	6,460,000.00	5,942,657.10
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	89,857.00	974,049.88
	FIRST TRUST INTERMEDIATE DURATION PREFERRED & INCOME FUND	2,198.00	36,442.84
	FLAGSHIP CREDIT AUTO TRUST	32,382.41	32,123.27
	FRESB MULTIFAMILY MORTGAGE PAS	30,729,577.18	1,447,824.03
	FRESB MULTIFAMILY MORTGAGE PAS	43,783,480.76	1,883,521.56
	FRESB MULTIFAMILY MORTGAGE PAS	37,545,629.30	1,350,734.05
	FRESB MULTIFAMILY MORTGAGE PAS	51,227,109.87	1,776,479.33
	FRESB MULTIFAMILY MORTGAGE PAS	140,738,825.24	3,289,755.97
	FRESB MULTIFAMILY MORTGAGE PAS	64,991,079.15	1,855,592.80
	FRESB MULTIFAMILY MORTGAGE PAS	85,583,489.83	2,472,669.63
	FRESB MULTIFAMILY MORTGAGE PAS	29,394,552.47	733,911.43
	FRESB MULTIFAMILY MORTGAGE PAS	85,356,281.16	2,715,541.80
	FRESB MULTIFAMILY MORTGAGE PAS	71,935,313.18	1,579,879.32
	FRESB MULTIFAMILY MORTGAGE PAS	132,355,262.55	2,347,095.58
	FS KKR CAPITAL CORP	5,624,000.00	4,543,066.41
	GLS AUTO RECEIVABLES TRUST	705,000.00	673,136.96
	GOVERNMENT NATIONAL MORTGAGE A	4,002,273.77	55,123.32
	GOVERNMENT NATIONAL MORTGAGE A	16,199,247.42	587,556.42
	GOVERNMENT NATIONAL MORTGAGE A	20,046,170.42	874,059.14
	GOVERNMENT NATIONAL MORTGAGE A	10,315,821.37	444,931.69
	GOVERNMENT NATIONAL MORTGAGE A	15,149,963.30	522,955.52
	GOVERNMENT NATIONAL MORTGAGE A	20,166,691.52	743,604.40
	INVESCO MUNICIPAL OPPORTUNITY TRUST	507,523.00	4,623,534.53
	INVESCO MUNICIPAL TRUST	217,392.00	1,986,962.88
	INVESCO SENIOR INCOME TRUST	313,468.00	1,166,100.96
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	402,637.00	3,768,682.32
	MARRIOTT OWNERSHIP RESOR	5,184,000.00	5,068,844.65
	MERRILL LYNCH MORTGAGE INVESTO	4,960.64	4,687.02
	MID-STATE TRUST	232,879.00	231,982.58
	MORGAN STANLEY MORTGAGE LOAN T	111,233.15	110,274.39
	MOUNTAIN VIEW CLO LTD	3,951,679.87	3,922,674.54
	NATIONAL RURAL UTIL COOP	254,594.00	5,639,257.10
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	409,964.00	4,345,618.40
	NUVEEN CREDIT STRATEGIES INCOME FUND	733,373.00	3,747,536.03
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	271,927.00	1,889,892.65
	NUVEEN PREFERRED & INCOME SECURITIES FUND	135,292.00	888,868.44
	NUVEEN QUALITY MUNICIPAL INCOME FUND	347,705.00	3,824,755.00
	PACIFIC GAS & ELECTRIC	10,195,000.00	9,840,986.37
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	2,645,817.00
	PALMER SQUARE LOAN FUNDING LTD	750,000.00	706,428.00
	PALMER SQUARE LOAN FUNDING LTD	321,746.12	315,364.93
	PRUDENTIAL FINANCIAL INC	3,013,000.00	2,813,136.11

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	REDWOOD FUNDING TRUST	6,179,956.38	6,090,521.29
	REGIONS FINANCIAL CORP	13,854,000.00	13,583,654.71
	REINSURANCE GRP OF AMER	133,775.00	3,361,765.75
	RESIDENTIAL ACCREDIT LOANS IN	9,749.61	9,089.44
	RITHM CAPITAL CORP	290,000.00	5,591,200.00
	SEMPRA ENERGY	26,607,000.00	24,618,177.04
	STIFEL FINANCIAL CORP	135,574.00	3,111,423.30
	TESLA AUTO LEASE TRUST	65,000.00	64,076.28
	TREASURY BILL	25,000,000.00	24,649,997.50
	UBS GROUP AG	13,487,000.00	13,161,127.65
	VERIZON OWNER TRUST	1,519,505.58	1,511,404.03
	VIRTUS CVT & INCOME FUND	189,753.00	4,276,083.86
	WARNERMEDIA HOLDINGS INC	3,304,000.00	3,193,001.00
	WELK RESORTS LLC	677,144.13	670,943.05
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	879,731.00	3,237,410.08
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	123,397.00	1,383,280.37
	WESTLAKE AUTOMOBILE RECEIVABLE	1,919,538.65	1,897,814.85
	<b>TOTAL TS Flexible Income</b>	<b>3,260,758,762.58</b>	<b>733,241,109.26</b>