

# TS Flexible Income

Effective Date : 09/30/2025

All Accounts

| Category                  | Issuer Name                    | Shares/Par    | Market Value Base |
|---------------------------|--------------------------------|---------------|-------------------|
| <b>TS Flexible Income</b> |                                |               |                   |
|                           | AGATE BAY MORTGAGE LOAN TRUST  | 171,298.07    | 159,957.26        |
|                           | AGATE BAY MORTGAGE LOAN TRUST  | 1,703,566.15  | 1,589,400.30      |
|                           | AGATE BAY MORTGAGE LOAN TRUST  | 564,939.71    | 522,262.30        |
|                           | AGATE BAY MORTGAGE LOAN TRUST  | 591,062.29    | 543,835.29        |
|                           | AGATE BAY MORTGAGE LOAN TRUST  | 601,389.27    | 549,512.53        |
|                           | AGNC INVESTMENT CORP           | 64,699.00     | 1,686,702.93      |
|                           | AGNC INVESTMENT CORP           | 162,201.00    | 4,128,015.45      |
|                           | AGNC INVESTMENT CORP           | 589,927.00    | 14,960,548.72     |
|                           | ALIBABA GROUP HOLDING          | 6,113,000.00  | 4,278,038.72      |
|                           | ALLSTATE CORP                  | 146,575.00    | 3,882,771.75      |
|                           | ALLY AUTO RECEIVABLES TRUST    | 69,665,532.13 | 4,196,860.65      |
|                           | ALLY BANK AUTO CREDIT-LINKED N | 3,783,979.06  | 3,801,083.40      |
|                           | ALLY BANK AUTO CREDIT-LINKED N | 2,665,237.43  | 2,693,688.57      |
|                           | ALLY BANK AUTO CREDIT-LINKED N | 10,223,022.19 | 10,259,274.05     |
|                           | ALLY BANK AUTO CREDIT-LINKED N | 1,742,560.60  | 1,753,156.24      |
|                           | ALLY BANK AUTO CREDIT-LINKED N | 3,601,291.91  | 3,636,204.27      |
|                           | ALLY BANK AUTO CREDIT-LINKED N | 1,624,247.93  | 1,648,675.81      |
|                           | ALLY BANK AUTO CREDIT-LINKED N | 3,892,780.87  | 3,988,114.68      |
|                           | ALLY FINANCIAL INC             | 15,755,000.00 | 14,519,993.91     |
|                           | ALLY FINANCIAL INC             | 10,101,000.00 | 10,099,224.75     |
|                           | AMERICAN ELECTRIC POWER        | 7,339,000.00  | 4,919,490.88      |
|                           | AMERICAN ELECTRIC POWER        | 876,000.00    | 873,812.91        |
|                           | AMERICAN ELECTRIC POWER        | 10,580,000.00 | 10,590,886.82     |
|                           | AMERICAN TOWER CORP            | 7,273,000.00  | 4,710,699.41      |
|                           | AMSR TRUST                     | 8,100,000.00  | 8,072,618.76      |
|                           | AMSR TRUST                     | 3,149,500.00  | 3,137,053.81      |
|                           | ANNALY CAPITAL MGMT            | 438,461.00    | 11,110,601.74     |
|                           | ARCH CAPITAL GROUP LTD         | 6,738,000.00  | 5,009,936.94      |
|                           | ATHENE HOLDING LTD             | 12,114,000.00 | 8,826,111.64      |
|                           | BANK                           | 28,195,900.36 | 1,110,625.24      |
|                           | BANK OF AMERICA CORP           | 7,019,000.00  | 7,059,457.52      |
|                           | BANK OF AMERICA CORP           | 24,232,000.00 | 24,185,300.82     |
|                           | BANK OF AMERICA CORP           | 13,115,000.00 | 12,853,786.05     |
|                           | BANK OF AMERICA CORP           | 31,971,000.00 | 32,030,619.20     |
|                           | BARCLAYS PLC                   | 4,303,000.00  | 3,321,981.92      |
|                           | BAYVIEW OPPORTUNITY MASTER FUN | 8,011,112.31  | 8,032,727.09      |
|                           | BAYVIEW OPPORTUNITY MASTER FUN | 1,251,374.21  | 1,255,986.90      |
|                           | BAYVIEW OPPORTUNITY MASTER FUN | 787,902.28    | 790,376.77        |
|                           | BAYVIEW OPPORTUNITY MASTER FUN | 347,603.95    | 349,534.86        |
|                           | BAYVIEW OPPORTUNITY MASTER FUN | 695,207.89    | 703,260.62        |
|                           | BEAR STEARNS ASSET BACKED SECU | 44,497.13     | 37,043.14         |
|                           | BERKSHIRE HATHAWAY ENERG       | 6,243,000.00  | 3,959,179.06      |
|                           | BIOGEN INC                     | 12,236,000.00 | 7,945,217.30      |
|                           | BP CAP MARKETS AMERICA         | 6,502,000.00  | 4,231,396.01      |
|                           | BP CAPITAL MARKETS PLC         | 31,650,000.00 | 31,425,427.43     |
|                           | BROOKFIELD OAKTREE HLDGS       | 53,686.00     | 1,178,944.56      |

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|          | BROOKFIELD OAKTREE HLDGS       | 102,481.00     | 2,216,664.03      |
|          | BROOKFIELD RENEWABLE PAR       | 316,505.00     | 5,985,109.55      |
|          | CARLYLE FINANCE LLC            | 163,194.00     | 2,934,228.12      |
|          | CHARTER COMM OPT LLC/CAP       | 10,201,000.00  | 7,441,084.77      |
|          | CHASE AUTO CREDIT LINKED NOTES | 9,136,226.32   | 9,175,864.75      |
|          | CHASE AUTO CREDIT LINKED NOTES | 5,024,924.47   | 5,044,318.67      |
|          | CHASE AUTO OWNER TRUST         | 32,000.00      | 7,290,116.13      |
|          | CHASE AUTO OWNER TRUST         | 27,000.00      | 7,603,031.68      |
|          | CHASE AUTO OWNER TRUST         | 27,000.00      | 4,671,087.10      |
|          | CHASE AUTO OWNER TRUST         | 583,480,548.44 | 7,524,156.72      |
|          | CHASE MORTGAGE FINANCE CORPORA | 1,979,659.60   | 1,851,511.48      |
|          | CHASE MORTGAGE FINANCE CORPORA | 11,989,422.21  | 12,346,947.98     |
|          | CHASE MORTGAGE FINANCE CORPORA | 18,702,304.24  | 18,461,068.83     |
|          | CHASE MORTGAGE FINANCE CORPORA | 1,933,117.35   | 1,887,926.09      |
|          | CIM TRUST                      | 572,284.12     | 536,683.36        |
|          | CIM TRUST                      | 625,208.13     | 591,216.00        |
|          | CIM TRUST                      | 7,919,108.11   | 6,626,560.00      |
|          | CIM TRUST                      | 1,873,588.13   | 1,551,219.49      |
|          | CITIGROUP INC                  | 8,735,000.00   | 8,569,329.37      |
|          | CITIGROUP INC                  | 5,187,000.00   | 5,509,928.82      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 2,934,158.57   | 2,618,334.54      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 2,158,886.18   | 1,973,024.43      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 1,158,287.05   | 1,020,466.99      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 2,107,977.31   | 1,871,848.44      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 2,762,532.61   | 2,514,606.63      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 4,850,434.23   | 4,524,194.51      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 471,946.96     | 440,203.85        |
|          | CREDIT SUISSE MORTGAGE TRUST   | 271,624.32     | 247,429.47        |
|          | CREDIT SUISSE MORTGAGE TRUST   | 716,561.81     | 665,925.11        |
|          | CREDIT SUISSE MORTGAGE TRUST   | 353,199.09     | 327,806.12        |
|          | CREDIT SUISSE MORTGAGE TRUST   | 4,471,165.07   | 4,164,254.46      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 1,045,096.02   | 943,610.72        |
|          | CREDIT SUISSE MORTGAGE TRUST   | 1,588,749.32   | 1,437,332.93      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 3,965,565.12   | 3,569,173.18      |
|          | CREDIT SUISSE MORTGAGE TRUST   | 2,632,048.84   | 2,309,321.22      |
|          | CSMLT TRUST                    | 565,823.73     | 522,971.13        |
|          | DOMINION ENERGY INC            | 17,283,000.00  | 18,075,145.05     |
|          | DOMINION ENERGY INC            | 6,840,000.00   | 7,417,090.80      |
|          | DREYFUS GOVERNMENT CASH MANAGE | 73,333,890.29  | 73,333,890.29     |
|          | DUKE ENERGY CORPORATION        | 12,602,000.00  | 9,690,775.06      |
|          | ENBRIDGE INC                   | 3,553,000.00   | 4,063,406.22      |
|          | ENERGY TRANSFER LP             | 4,593,000.00   | 4,745,827.48      |
|          | EVERBANK MORTGAGE LOAN TRUST   | 1,947,849.99   | 1,600,335.83      |
|          | EVERBANK MORTGAGE LOAN TRUST   | 1,918,769.14   | 1,792,756.85      |
|          | FANNIE MAE - CAS               | 16,000,000.00  | 16,913,451.20     |
|          | FANNIE MAE - CAS               | 3,419,777.19   | 3,416,562.60      |
|          | FANNIE MAE - CAS               | 9,164,524.53   | 9,806,597.53      |

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|          | FANNIE MAE - CAS               | 5,697,330.56   | 5,966,656.48      |
|          | FANNIE MAE - CAS               | 4,713,474.52   | 5,011,666.83      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 24,368,853.00  | 2,720,019.69      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 15,100,238.00  | 679,406.52        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 11,576,808.00  | 1,342,093.56      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 147,426,532.96 | 6,040,654.76      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 16,073,000.00  | 1,947,692.39      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 9,700,000.00   | 1,090,856.18      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 115,888,741.11 | 4,919,071.45      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 11,201,391.00  | 2,349,262.13      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 7,569,056.00   | 862,395.53        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 9,255,000.00   | 1,067,065.41      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 16,150,000.00  | 1,913,256.59      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 16,196,664.00  | 808,190.86        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 4,964,000.00   | 215,459.44        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 55,670,496.36  | 3,246,146.64      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 5,835,659.00   | 1,508,456.58      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 35,198,223.73  | 2,117,451.22      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 7,005,157.00   | 927,105.21        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 28,800,000.00  | 2,125,555.20      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 34,889,039.98  | 2,117,258.84      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 19,436,545.00  | 2,510,556.32      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 35,663,000.00  | 2,664,946.21      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 29,696,885.51  | 3,230,676.66      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 18,435,033.00  | 4,634,270.49      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 113,695,141.94 | 6,248,298.44      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 15,300,000.00  | 1,884,618.81      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 10,630,000.00  | 733,606.06        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 10,743,000.00  | 707,961.55        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 19,500,000.00  | 2,104,900.20      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 21,702,896.00  | 2,572,908.70      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 40,306,550.58  | 3,730,455.90      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 52,485,811.00  | 12,438,617.60     |
|          | FHLMC MULTIFAMILY STRUCTURED P | 26,000,000.00  | 3,215,724.20      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 39,700,000.00  | 2,461,904.19      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 4,900,000.00   | 576,125.83        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 38,058,448.00  | 4,519,467.34      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 57,246,093.83  | 1,955,623.88      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 5,000,000.00   | 1,169,775.00      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 18,230,000.00  | 2,295,465.09      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 16,000,000.00  | 971,905.60        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 9,500,000.00   | 652,890.35        |
|          | FHLMC MULTIFAMILY STRUCTURED P | 10,595,456.00  | 1,574,884.21      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 41,864,611.00  | 2,584,407.10      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 39,018,396.00  | 2,732,017.36      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 10,451,281.00  | 1,490,019.27      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 47,774,075.00  | 3,340,334.66      |

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|          | FHLMC MULTIFAMILY STRUCTURED P | 146,903,000.00 | 3,787,541.29      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 55,091,422.57  | 4,215,182.47      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 29,501,666.00  | 4,172,332.12      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 155,000,000.00 | 2,420,759.00      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 9,413,138.00   | 1,252,639.22      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 217,533,828.60 | 3,781,564.57      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 21,000,000.00  | 3,005,564.10      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 96,839,687.00  | 2,848,800.86      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 20,601,000.00  | 3,000,486.21      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 52,159,495.00  | 3,613,208.19      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 31,585,759.00  | 4,974,333.79      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 97,300,000.00  | 4,151,246.12      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 31,370,856.00  | 4,783,515.96      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 10,400,000.00  | 1,741,814.88      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 19,560,000.00  | 3,624,884.63      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 129,061,442.03 | 2,648,160.10      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 5,122,000.00   | 1,297,284.28      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 31,179,400.00  | 8,331,625.20      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 46,617,000.00  | 3,258,057.47      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 6,400,000.00   | 1,625,501.44      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 138,615,639.89 | 3,153,173.13      |
|          | FHLMC MULTIFAMILY STRUCTURED P | 523,448,398.30 | 18,104,614.44     |
|          | FHLMC MULTIFAMILY STRUCTURED P | 82,863,000.00  | 3,054,653.35      |
|          | FIRSTKEY HOMES TRUST           | 7,400,000.00   | 7,364,258.74      |
|          | FIRSTKEY HOMES TRUST           | 2,930,000.00   | 2,917,172.17      |
|          | FIRSTKEY HOMES TRUST           | 300,000.00     | 298,663.83        |
|          | FIRSTKEY HOMES TRUST           | 300,000.00     | 298,750.14        |
|          | FIRSTKEY HOMES TRUST           | 300,000.00     | 298,802.16        |
|          | FLAGSTAR MORTGAGE TRUST        | 6,483,178.80   | 5,866,363.98      |
|          | FLAGSTAR MORTGAGE TRUST        | 8,432,053.07   | 7,551,875.74      |
|          | FLAGSTAR MORTGAGE TRUST        | 6,066,940.74   | 5,632,405.82      |
|          | FLAGSTAR MORTGAGE TRUST        | 812,650.37     | 756,043.34        |
|          | FREDDIE MAC - SCRT             | 389,482.01     | 387,820.17        |
|          | FREDDIE MAC - SCRT             | 16,250,000.00  | 15,567,417.13     |
|          | FREDDIE MAC - SCRT             | 1,304,770.01   | 1,290,149.28      |
|          | FREDDIE MAC - SCRT             | 5,823,704.00   | 5,721,730.94      |
|          | FREDDIE MAC - STACR            | 3,046,123.46   | 3,061,047.03      |
|          | FREDDIE MAC - STACR            | 840,266.56     | 854,314.89        |
|          | FREDDIE MAC - STACR            | 6,599,585.90   | 4,829,387.55      |
|          | FREDDIE MAC - STACR            | 2,690,888.10   | 2,689,237.51      |
|          | FREDDIE MAC - STACR            | 1,445,128.45   | 1,445,123.68      |
|          | FRESB MULTIFAMILY MORTGAGE PAS | 27,308,583.20  | 1,294,861.05      |
|          | FRESB MULTIFAMILY MORTGAGE PAS | 69,181,871.22  | 3,397,590.88      |
|          | FRESB MULTIFAMILY MORTGAGE PAS | 28,078,740.33  | 652,625.74        |
|          | FRESB MULTIFAMILY MORTGAGE PAS | 46,475,155.78  | 1,275,194.62      |
|          | FRESB MULTIFAMILY MORTGAGE PAS | 121,326,324.25 | 2,467,474.12      |
|          | FRESB MULTIFAMILY MORTGAGE PAS | 58,417,226.44  | 1,383,033.68      |

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|          | FRESB MULTIFAMILY MORTGAGE PAS                 | 71,046,868.60  | 2,033,546.10      |
|          | FRESB MULTIFAMILY MORTGAGE PAS                 | 24,902,519.00  | 512,045.60        |
|          | FRESB MULTIFAMILY MORTGAGE PAS                 | 75,271,954.22  | 2,148,404.59      |
|          | FRESB MULTIFAMILY MORTGAGE PAS                 | 64,367,978.36  | 1,868,396.43      |
|          | FRESB MULTIFAMILY MORTGAGE PAS                 | 110,415,292.78 | 1,354,365.02      |
|          | GMRF MORTGAGE ACQUISITION CO.                  | 2,513,265.63   | 2,391,754.77      |
|          | GOLDMAN SACHS GROUP INC                        | 13,799,000.00  | 13,712,327.38     |
|          | GOLDMAN SACHS GROUP INC                        | 6,978,000.00   | 5,392,184.95      |
|          | GOLDMAN SACHS GROUP INC                        | 11,000.00      | 10,929.45         |
|          | GOLDMAN SACHS GROUP INC                        | 3,526,000.00   | 3,560,114.05      |
|          | GOVERNMENT NATIONAL MORTGAGE A                 | 2,478,092.72   | 20,400.15         |
|          | GOVERNMENT NATIONAL MORTGAGE A                 | 12,993,551.14  | 459,924.93        |
|          | GOVERNMENT NATIONAL MORTGAGE A                 | 10,630,698.28  | 487,092.22        |
|          | GOVERNMENT NATIONAL MORTGAGE A                 | 7,501,937.19   | 308,056.55        |
|          | GOVERNMENT NATIONAL MORTGAGE A                 | 9,891,443.53   | 360,570.81        |
|          | GOVERNMENT NATIONAL MORTGAGE A                 | 17,071,548.55  | 599,300.13        |
|          | GS MORTGAGE-BACKED SECURITIES                  | 99,266.85      | 98,644.14         |
|          | GS MORTGAGE-BACKED SECURITIES                  | 3,046,545.59   | 2,633,478.18      |
|          | GS MORTGAGE-BACKED SECURITIES                  | 1,578,444.14   | 1,364,568.12      |
|          | GS MORTGAGE-BACKED SECURITIES                  | 9,069,867.69   | 7,841,664.30      |
|          | GS MORTGAGE-BACKED SECURITIES                  | 2,511,208.24   | 2,259,400.60      |
|          | HOME PARTNERS OF AMERICA TRUST                 | 1,279,701.68   | 1,247,865.13      |
|          | INVESCO SENIOR LOAN ETF                        | 200,000.00     | 4,186,000.00      |
|          | ISHARES 0-5 YEAR HIGH YIELD CORPORATE BOND ETF | 1,032,420.00   | 44,703,786.00     |
|          | ISHARES PREFERRED AND INCOME SECURITIES ETF    | 982,618.00     | 31,070,381.16     |
|          | J.P. MORGAN WEALTH MANAGEMENT                  | 1,862,678.22   | 1,845,516.43      |
|          | J.P. MORGAN WEALTH MANAGEMENT                  | 6,465,477.90   | 6,383,827.97      |
|          | J.P. MORGAN WEALTH MANAGEMENT                  | 3,033,577.96   | 3,013,754.74      |
|          | J.P. MORGAN WEALTH MANAGEMENT                  | 2,549,461.45   | 2,235,798.15      |
|          | JP MORGAN MORTGAGE TRUST                       | 298,278.89     | 258,201.99        |
|          | JP MORGAN MORTGAGE TRUST                       | 13,284,416.91  | 11,523,320.36     |
|          | JP MORGAN MORTGAGE TRUST                       | 782,353.73     | 679,188.73        |
|          | JP MORGAN MORTGAGE TRUST                       | 1,134,116.08   | 1,065,817.23      |
|          | JP MORGAN MORTGAGE TRUST                       | 2,981,500.00   | 3,084,730.86      |
|          | JP MORGAN MORTGAGE TRUST                       | 1,592,247.34   | 1,454,448.52      |
|          | JP MORGAN MORTGAGE TRUST                       | 2,025,979.35   | 1,839,943.59      |
|          | JP MORGAN MORTGAGE TRUST                       | 1,062,330.16   | 959,555.13        |
|          | JP MORGAN MORTGAGE TRUST                       | 1,579,820.50   | 1,422,270.21      |
|          | JP MORGAN MORTGAGE TRUST                       | 313,897.06     | 284,083.09        |
|          | JP MORGAN MORTGAGE TRUST                       | 827,599.94     | 731,017.29        |
|          | JP MORGAN MORTGAGE TRUST                       | 1,923,739.69   | 1,728,852.16      |
|          | JP MORGAN MORTGAGE TRUST                       | 3,448,947.82   | 3,134,740.74      |
|          | JP MORGAN MORTGAGE TRUST                       | 2,464,594.53   | 2,219,387.83      |
|          | JP MORGAN MORTGAGE TRUST                       | 3,007,512.02   | 2,712,495.24      |
|          | JP MORGAN MORTGAGE TRUST                       | 536,549.59     | 485,841.36        |
|          | JP MORGAN MORTGAGE TRUST                       | 638,595.44     | 570,141.07        |

# TS Flexible Income

Effective Date : 09/30/2025

All Accounts

| Category | Issuer Name                    | Shares/Par    | Market Value Base |
|----------|--------------------------------|---------------|-------------------|
|          | JP MORGAN MORTGAGE TRUST       | 4,634,832.22  | 4,052,505.41      |
|          | JP MORGAN MORTGAGE TRUST       | 255,432.41    | 222,262.52        |
|          | JP MORGAN MORTGAGE TRUST       | 1,772,721.21  | 1,593,598.72      |
|          | JP MORGAN MORTGAGE TRUST       | 2,359,003.77  | 2,041,660.20      |
|          | JP MORGAN MORTGAGE TRUST       | 971,429.91    | 888,589.86        |
|          | JP MORGAN MORTGAGE TRUST       | 1,352,966.45  | 1,209,925.15      |
|          | JP MORGAN MORTGAGE TRUST       | 268,576.09    | 258,464.39        |
|          | JPMORGAN CHASE & CO            | 25,000,000.00 | 24,634,198.75     |
|          | KINDER MORGAN INC              | 8,735,000.00  | 5,787,599.88      |
|          | LINCOLN NATIONAL CORP          | 303,742.00    | 8,100,799.14      |
|          | LINCOLN NATIONAL CORP          | 13,112,000.00 | 14,095,045.98     |
|          | LYB INT FINANCE III            | 12,643,000.00 | 8,473,765.93      |
|          | MACY'S RETAIL HLDGS LLC        | 2,676,000.00  | 2,112,944.29      |
|          | MACY'S RETAIL HLDGS LLC        | 5,783,000.00  | 4,167,138.43      |
|          | MERRILL LYNCH MORTGAGE INVESTO | 3,058.44      | 3,063.90          |
|          | MICRON TECHNOLOGY INC          | 11,880,000.00 | 8,491,467.72      |
|          | MID-STATE TRUST                | 51,234.69     | 51,437.83         |
|          | MORGAN STANLEY                 | 10,774,000.00 | 9,363,653.45      |
|          | MORGAN STANLEY MORTGAGE LOAN T | 46,413.15     | 45,939.47         |
|          | NASDAQ INC                     | 10,278,000.00 | 7,154,937.20      |
|          | NEW RESIDENTIAL MORTGAGE LOAN  | 1,113,759.05  | 1,107,117.82      |
|          | NEXTERA ENERGY CAP HLDGS       | 13,162,000.00 | 13,666,194.76     |
|          | NEXTERA ENERGY CAP HLDGS       | 9,807,000.00  | 10,386,780.03     |
|          | NRP MORTGAGE TRUST             | 3,008,429.80  | 2,739,847.72      |
|          | OAK HILL CREDIT                | 2,800,000.00  | 2,799,874.00      |
|          | OCCIDENTAL PETROLEUM COR       | 1,083,000.00  | 851,111.29        |
|          | OCCIDENTAL PETROLEUM COR       | 4,095,000.00  | 2,930,243.59      |
|          | OCCIDENTAL PETROLEUM COR       | 674,000.00    | 494,604.66        |
|          | OCCIDENTAL PETROLEUM COR       | 2,366,000.00  | 1,879,171.84      |
|          | ONSLOW BAY FINANCIAL LLC       | 1,254,718.68  | 1,286,615.39      |
|          | ORACLE CORP                    | 10,515,000.00 | 8,443,471.40      |
|          | ORACLE CORP                    | 10,379,000.00 | 7,131,478.36      |
|          | PACIFIC GAS&ELEC               | 11,011,000.00 | 7,515,259.21      |
|          | PALMER SQUARE LOAN FUNDING LTD | 318,726.09    | 318,798.76        |
|          | PALMER SQUARE LOAN FUNDING LTD | 5,350,000.00  | 5,356,099.00      |
|          | PHILLIPS 66 CO                 | 17,891,000.00 | 17,941,631.53     |
|          | PMT LOAN TRUST                 | 1,803,477.69  | 1,678,027.60      |
|          | PMT LOAN TRUST                 | 1,082,086.62  | 982,151.81        |
|          | PROGRESS RESIDENTIAL TRUST     | 3,950,000.00  | 3,881,028.66      |
|          | PROGRESS RESIDENTIAL TRUST     | 3,338,463.00  | 3,287,079.05      |
|          | PROGRESS RESIDENTIAL TRUST     | 975,000.00    | 964,952.43        |
|          | PROGRESS RESIDENTIAL TRUST     | 2,489,672.00  | 2,474,575.87      |
|          | PROVIDENT FUNDING MORTGAGE TRU | 4,826,091.54  | 4,169,947.72      |
|          | PSMC TRUST                     | 742,716.37    | 727,217.81        |
|          | REINSURANCE GRP OF AMER        | 3,267.00      | 81,217.62         |
|          | REINSURANCE GRP OF AMER        | 186,953.00    | 4,832,735.05      |
|          | REMIC FUNDING TRUST 98-1       | 7,439,594.51  | 7,411,047.30      |

# TS Flexible Income

Effective Date : 09/30/2025

All Accounts

| Category | Issuer Name                     | Shares/Par    | Market Value Base |
|----------|---------------------------------|---------------|-------------------|
|          | RESIDENTIAL ACCREDIT LOANS IN   | 9,702.85      | 8,464.30          |
|          | RITHM CAPITAL CORP              | 290,000.00    | 7,122,400.00      |
|          | RITHM CAPITAL CORP              | 20,264,000.00 | 20,742,980.17     |
|          | RTX CORP                        | 10,940,000.00 | 7,210,211.25      |
|          | SEMPRA                          | 25,659,000.00 | 25,650,794.25     |
|          | SEQUOIA MORTGAGE TRUST          | 2,348,457.48  | 2,162,816.85      |
|          | SEQUOIA MORTGAGE TRUST          | 591,298.69    | 544,557.77        |
|          | SEQUOIA MORTGAGE TRUST          | 1,852,162.41  | 1,791,429.63      |
|          | SEQUOIA MORTGAGE TRUST          | 804,531.79    | 844,911.32        |
|          | SEQUOIA MORTGAGE TRUST          | 2,878,852.90  | 2,499,439.95      |
|          | SEQUOIA MORTGAGE TRUST          | 1,873,858.28  | 1,644,858.74      |
|          | SEQUOIA MORTGAGE TRUST          | 3,826,220.57  | 3,448,162.05      |
|          | SEQUOIA MORTGAGE TRUST          | 4,978,283.62  | 4,384,994.68      |
|          | SEQUOIA MORTGAGE TRUST          | 4,143,823.03  | 3,744,973.85      |
|          | SEQUOIA MORTGAGE TRUST          | 1,510,359.45  | 1,323,753.03      |
|          | SEQUOIA MORTGAGE TRUST          | 3,287,936.34  | 2,966,418.25      |
|          | SEQUOIA MORTGAGE TRUST          | 2,287,270.69  | 2,100,843.72      |
|          | SEQUOIA MORTGAGE TRUST          | 1,548,440.09  | 1,401,878.38      |
|          | SEQUOIA MORTGAGE TRUST          | 1,461,649.01  | 1,360,290.37      |
|          | SEQUOIA MORTGAGE TRUST          | 2,445,497.24  | 2,300,091.40      |
|          | SEQUOIA MORTGAGE TRUST          | 36,838.61     | 34,047.02         |
|          | SEQUOIA MORTGAGE TRUST          | 1,560,705.23  | 1,344,736.40      |
|          | SEQUOIA MORTGAGE TRUST          | 2,390,188.69  | 2,091,777.70      |
|          | SEQUOIA MORTGAGE TRUST          | 1,317,438.57  | 1,193,642.82      |
|          | SEQUOIA MORTGAGE TRUST          | 1,419,370.48  | 1,337,951.56      |
|          | SEQUOIA MORTGAGE TRUST          | 1,410,959.76  | 1,338,665.29      |
|          | SEQUOIA MORTGAGE TRUST          | 1,459,508.27  | 1,374,536.87      |
|          | SEQUOIA MORTGAGE TRUST          | 1,128,528.94  | 1,108,193.64      |
|          | SEQUOIA MORTGAGE TRUST          | 1,383,664.09  | 1,342,600.26      |
|          | SEQUOIA MORTGAGE TRUST          | 3,434,002.77  | 3,229,357.50      |
|          | SEQUOIA MORTGAGE TRUST          | 2,400,280.28  | 2,244,078.92      |
|          | SEQUOIA MORTGAGE TRUST          | 4,593,379.48  | 4,175,673.17      |
|          | SEQUOIA MORTGAGE TRUST          | 943,687.48    | 856,644.01        |
|          | SEQUOIA MORTGAGE TRUST          | 419,303.51    | 396,648.04        |
|          | SEQUOIA MORTGAGE TRUST          | 1,972,689.19  | 1,791,425.29      |
|          | SEQUOIA MORTGAGE TRUST          | 2,249,000.00  | 1,780,430.30      |
|          | SEQUOIA MORTGAGE TRUST          | 1,157,678.61  | 1,088,861.10      |
|          | SEQUOIA MORTGAGE TRUST          | 438,275.03    | 398,769.09        |
|          | SEQUOIA MORTGAGE TRUST          | 6,164,648.98  | 5,610,202.92      |
|          | SIMON PROPERTY GROUP LP         | 10,913,000.00 | 7,648,028.69      |
|          | SOUTHERN CO                     | 17,307,000.00 | 18,442,282.26     |
|          | SPDR BLACKSTONE SENIOR LOAN ETF | 50,000.00     | 2,079,000.00      |
|          | STARBUCKS CORP                  | 9,150,000.00  | 6,518,825.63      |
|          | TIAA BANK MORTGAGE LOAN TRUST   | 91,899.03     | 83,561.73         |
|          | TIAA BANK MORTGAGE LOAN TRUST   | 760,772.04    | 696,311.52        |
|          | U.S. BANK NATIONAL ASSOCIATION  | 5,876,008.81  | 5,944,499.57      |
|          | UBS GROUP AG                    | 1,963,000.00  | 2,162,309.28      |

# TS Flexible Income

Effective Date : 09/30/2025

All Accounts

| Category                 | Issuer Name                           | Shares/Par       | Market Value Base |  |
|--------------------------|---------------------------------------|------------------|-------------------|--|
|                          | US TREASURY N/B                       | 59,511,000.00    | 29,158,065.50     |  |
|                          | US TREASURY N/B                       | 59,511,000.00    | 29,888,004.81     |  |
|                          | US TREASURY N/B                       | 75,577,000.00    | 40,510,452.51     |  |
|                          | US TREASURY N/B                       | 114,872,000.00   | 103,743,775.00    |  |
|                          | USB AUTO OWNER TRUST                  | 40,000.00        | 12,036,495.20     |  |
|                          | VALERO ENERGY CORP                    | 7,712,000.00     | 5,414,805.81      |  |
|                          | VANECK LONG MUNI ETF                  | 645,683.00       | 11,286,538.84     |  |
|                          | VANGUARD LONG-TERM CORPORATE BOND ETF | 46,791.00        | 3,633,321.15      |  |
|                          | VANGUARD ULTRA SHORT BOND ETF         | 396,982.00       | 19,847,115.09     |  |
|                          | VERIZON COMMUNICATIONS                | 11,884,000.00    | 7,578,852.96      |  |
|                          | VIRTUS CVT & INC FUND II              | 7,379.00         | 153,630.78        |  |
|                          | VIRTUS CVT & INCOME FUND              | 192,373.00       | 4,153,333.07      |  |
|                          | WELLS FARGO & COMPANY                 | 6,366,000.00     | 6,329,132.97      |  |
|                          | WELLS FARGO & COMPANY                 | 8,246,000.00     | 8,163,515.26      |  |
|                          | WELLS FARGO MORTGAGE BACKED SE        | 403,098.59       | 371,272.99        |  |
|                          | WELLS FARGO MORTGAGE BACKED SE        | 404,041.82       | 350,336.54        |  |
|                          | WELLS FARGO MORTGAGE BACKED SE        | 6,704,605.26     | 5,835,366.60      |  |
|                          | WESTERN ALLIANCE BANK                 | 10,815,655.84    | 11,394,873.15     |  |
|                          | WESTERN ALLIANCE BANK                 | 8,814,332.83     | 9,326,136.18      |  |
|                          | WILLIAMS COMPANIES INC                | 10,810,000.00    | 7,679,980.61      |  |
|                          | WINWATER MORTGAGE LOAN TRUST          | 568,585.91       | 541,045.48        |  |
| TOTAL TS Flexible Income |                                       | 6,230,850,250.39 | 1,759,878,957.09  |  |