

TS Flexible Income

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Flexible Income			
	AGNC INVESTMENT CORP	648,929.00	16,391,946.54
	ALLSPRING INCOME OPPORTUNITIES	248,476.00	2,276,040.16
	ALLY AUTO RECEIVABLES TRUST	1,687,820.93	1,689,433.31
	ALLY FINANCIAL INC	10,242,000.00	10,626,075.00
	ALLY FINANCIAL INC	17,433,000.00	17,969,936.40
	AMERICAN CREDIT ACCEPTANCE REC	2,116,086.19	2,115,734.50
	ANNALY CAPITAL MANAGEMENT INC	526,082.00	13,951,694.64
	ARIVO ACCEPTANCE AUTO LOAN REC	140,830.55	141,741.48
	AT&T INC	69,235.00	1,804,956.45
	BANK	29,814,524.31	2,389,702.70
	BANK OF AMERICA CORP	128,065.00	3,401,406.40
	BANK OF NEW YORK MELLON CORP/THE	3,378,000.00	3,603,481.50
	BEAR STEARNS ASSET BACKED SECU	62,608.79	63,472.32
	BLACKROCK CORPORATE HIGH YIELD FUND INC	663,485.00	8,187,404.90
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	73,745.00	1,109,862.25
	BLACKROCK DEBT STRATEGIES FUND INC	85,719.00	1,002,912.30
	BLACKROCK LIMITED DURATION INCOME TRUST	94,038.00	1,584,540.30
	BLACKROCK MUNIHOLDINGS FUND INC	110,000.00	1,843,600.00
	BLACKROCK MUNIVEST FUND INC	514,583.00	4,924,559.31
	BLACKROCK MUNIYIELD QUALITY FUND III INC	175,266.00	2,597,442.12
	BP CAPITAL MARKETS PLC	26,892,000.00	28,841,670.00
	BROOKFIELD RENEWABLE PARTNERS LP	349,698.00	9,246,015.12
	CHARLES SCHWAB CORP/THE	20,978,000.00	22,866,020.00
	CITIGROUP INC	3,137,000.00	3,168,997.40
	CITIGROUP INC	7,497,000.00	7,553,227.50
	CITIZENS FINANCIAL GROUP INC	12,391,000.00	13,552,656.25
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	56,175.00	1,487,514.00
	COINBASE GLOBAL INC	9,144,000.00	8,538,210.00
	DELL EQUIPMENT FINANCE TRUST	1,053,849.39	1,053,004.52
	DOMINION ENERGY INC	4,197,000.00	4,333,402.50
	DREYFUS GOVERNMENT CASH MANAGE	25,287,792.64	25,287,792.64
	DRIVE AUTO RECEIVABLES TRUST	1,873,986.87	1,875,603.93
	DRIVE AUTO RECEIVABLES TRUST	1,800,000.00	1,797,980.22
	DT AUTO OWNER TRUST	70,882.11	70,965.52
	DUKE ENERGY CORP	241,181.00	6,598,712.16
	EATON VANCE MUNICIPAL BOND FUND	190,899.00	2,592,408.42
	EDISON INTERNATIONAL	15,427,000.00	16,161,325.20
	ENBRIDGE INC	46,849.00	1,007,253.50
	ENBRIDGE INC	32,865.00	715,142.40
	ENBRIDGE INC	22,839.00	456,780.00
	ENBRIDGE INC	90,996.00	1,988,262.60
	ENERGY TRANSFER LP	4,302,000.00	3,441,600.00
	ENERGY TRANSFER LP	5,566,000.00	5,649,490.00
	ENERGY TRANSFER LP	9,624,000.00	9,792,420.00
	ENTERGY LOUISIANA LLC	126,633.00	3,203,814.90

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	ENTERGY NEW ORLEANS LLC	670.00	16,977.80
	EXETER AUTOMOBILE RECEIVABLES	1,280,971.75	1,280,494.46
	EXETER AUTOMOBILE RECEIVABLES	4,165,148.89	4,174,234.33
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	4,816,459.93
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	2,123,528.35
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	2,346,822.73
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	3,353,859.69
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,886,991.44
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	3,311,149.10
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,491,951.77
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,834,014.30
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	3,251,321.23
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	2,079,353.64
	FHLMC MULTIFAMILY STRUCTURED P	47,391,055.58	5,328,631.33
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	2,150,750.80
	FHLMC MULTIFAMILY STRUCTURED P	34,525,003.79	4,121,812.46
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,683,871.62
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	4,067,110.08
	FHLMC MULTIFAMILY STRUCTURED P	34,728,776.86	3,963,171.61
	FHLMC MULTIFAMILY STRUCTURED P	15,310,315.00	3,501,703.29
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	4,888,673.34
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	6,545,727.17
	FHLMC MULTIFAMILY STRUCTURED P	66,901,366.95	7,053,591.75
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	3,307,298.49
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,355,216.57
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,315,168.80
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	3,799,118.70
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	4,609,039.68
	FHLMC MULTIFAMILY STRUCTURED P	34,957,084.93	5,005,861.55
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	17,760,085.74
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	5,704,244.00
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	4,455,828.75
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	7,713,545.42
	FHLMC MULTIFAMILY STRUCTURED P	54,955,001.33	2,898,041.00
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,636,495.00
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	3,869,660.22
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	2,300,792.00
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,569,381.95
	FHLMC MULTIFAMILY STRUCTURED P	6,628,509.00	1,615,710.34
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	4,421,074.57
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	6,596,094.96
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	2,435,473.51
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	7,438,991.99
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	8,975,259.14
	FHLMC MULTIFAMILY STRUCTURED P	54,103,618.09	5,920,840.27
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	6,744,803.64
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	5,741,572.00

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	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,990,316.72
	FIFTH THIRD BANCORP	6,506,000.00	6,888,227.50
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	99,219.00	1,546,824.21
	FIRST TRUST INTERMEDIATE DURATION PREFERRED & INCOME FUND	2,215.00	54,356.10
	FLAGSHIP CREDIT AUTO TRUST	326,839.65	327,150.70
	FLAGSHIP CREDIT AUTO TRUST	824,793.09	827,885.24
	FRESB MULTIFAMILY MORTGAGE PAS	32,426,637.56	2,114,223.25
	FRESB MULTIFAMILY MORTGAGE PAS	52,146,232.82	3,908,777.32
	FRESB MULTIFAMILY MORTGAGE PAS	43,603,913.78	2,815,788.14
	FRESB MULTIFAMILY MORTGAGE PAS	56,265,430.29	3,349,227.87
	FRESB MULTIFAMILY MORTGAGE PAS	150,414,501.12	6,402,648.94
	FRESB MULTIFAMILY MORTGAGE PAS	67,832,796.83	3,070,329.45
	FRESB MULTIFAMILY MORTGAGE PAS	92,964,555.16	4,681,062.84
	FRESB MULTIFAMILY MORTGAGE PAS	33,301,012.08	1,582,587.31
	FRESB MULTIFAMILY MORTGAGE PAS	89,255,964.73	4,315,463.42
	FRESB MULTIFAMILY MORTGAGE PAS	78,095,840.69	3,340,815.11
	FS KKR CAPITAL CORP	7,844,000.00	7,745,794.92
	GLS AUTO RECEIVABLES TRUST	12,660,000.00	12,680,482.61
	GOVERNMENT NATIONAL MORTGAGE A	4,725,532.83	80,491.89
	GOVERNMENT NATIONAL MORTGAGE A	17,799,820.61	749,922.46
	GOVERNMENT NATIONAL MORTGAGE A	21,239,961.37	1,080,780.57
	GOVERNMENT NATIONAL MORTGAGE A	15,336,321.11	775,915.09
	GOVERNMENT NATIONAL MORTGAGE A	23,877,407.42	1,002,791.42
	GOVERNMENT NATIONAL MORTGAGE A	23,494,869.12	1,020,090.83
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	118,512.00	3,016,130.40
	HYUNDAI AUTO RECEIVABLES TRUST	641,687.40	642,748.30
	INVESCO MUNICIPAL OPPORTUNITY TRUST	526,246.00	7,267,457.26
	INVESCO MUNICIPAL TRUST	220,953.00	2,967,398.79
	INVESCO SENIOR INCOME TRUST	1,501,838.00	6,502,958.54
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	407,808.00	5,697,077.76
	JPMORGAN CHASE & CO	62,822.00	1,640,282.42
	MARRIOTT OWNERSHIP RESOR	4,601,000.00	4,796,542.50
	MERCEDES-BENZ AUTO LEASE TRUST	1,543,932.77	1,546,647.93
	MERRILL LYNCH MORTGAGE INVESTO	5,274.49	5,284.45
	MID-STATE TRUST	296,536.50	317,019.02
	MORGAN STANLEY MORTGAGE LOAN T	123,366.14	127,698.28
	MPLX LP	16,551,000.00	16,592,377.50
	NATIONAL RURAL UTIL COOP	254,594.00	6,947,870.26
	NEUBERGER BERMAN HIGH YIELD STRATEGIES FUND INC	3,737.00	46,450.91
	NEW RESIDENTIAL INVESTMENT CORP	290,000.00	7,435,600.00
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	417,327.00	6,510,301.20
	NUVEEN CREDIT STRATEGIES INCOME FUND	1,083,256.00	7,030,331.44
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	271,927.00	2,654,007.52

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	NUVEEN PREFERRED & INCOME SECURITIES FUND	136,877.00	1,330,444.44
	NUVEEN QUALITY MUNICIPAL INCOME FUND	352,518.00	5,679,064.98
	ONEMAIN DIRECT AUTO RECEIVABLE	468,929.71	469,058.06
	PALMER SQUARE LOAN FUNDING LTD	1,100,000.00	1,100,071.50
	PALMER SQUARE LOAN FUNDING LTD	1,500,000.00	1,500,472.50
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	3,007,212.00
	PAWNEE EQUIPMENT RECEIVABLES	6,499,755.19	6,497,439.98
	REDWOOD FUNDING TRUST	8,992,466.11	9,090,046.06
	REGIONS FINANCIAL CORP	13,936,000.00	15,259,920.00
	REINSURANCE GROUP OF AMERICA INC	190,088.00	4,917,576.56
	RESIDENTIAL ACCREDIT LOANS IN	9,760.60	9,164.05
	SANTANDER DRIVE AUTO RECEIVABL	575,667.70	575,770.97
	SANTANDER RETAIL AUTO LEASE TR	2,460,695.21	2,464,912.60
	SEMPRA ENERGY	27,600,000.00	29,553,528.00
	STIFEL FINANCIAL CORP	136,380.00	3,556,790.40
	TESLA AUTO LEASE TRUST	5,180,000.00	5,221,282.53
	TRUIST FINANCIAL CORP	6,580,000.00	7,353,150.00
	US TREASURY N/B	40,000,000.00	40,031,948.40
	US TREASURY N/B	70,000,000.00	70,505,859.20
	VELOCITY COMMERCIAL CAPITAL LO	2,085,485.05	2,094,260.56
	VERIZON OWNER TRUST	2,321,317.02	2,334,031.11
	VERIZON OWNER TRUST	4,508,000.00	4,541,782.05
	VIRTUS ALLIANZGI CVTF	190,829.00	5,137,116.68
	VISTRA CORP	3,831,000.00	3,880,381.59
	WELLS FARGO & CO	70,650.00	1,827,009.00
	WELLS FARGO & CO	5,172,000.00	5,314,230.05
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	924,038.00	4,804,997.60
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	127,942.00	2,017,645.34
	WESTLAKE AUTOMOBILE RECEIVABLE	4,616,347.79	4,603,866.57
	TOTAL TS Flexible Income	2,641,798,270.89	870,193,183.04