

## TS Flexible Income

Effective Date : 12/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	3M COMPANY	5,227,000.00	3,826,032.12
	AGNC INVESTMENT CORP	647,712.00	14,094,213.12
	ALIBABA GROUP HOLDING	2,894,000.00	1,904,601.94
	ALLSPRING INCOME OPPORTUNITIES	124,136.00	809,366.72
	ALLSTATE CORP	146,575.00	3,957,525.00
	ALLY FINANCIAL INC	7,712,000.00	5,779,692.15
	ALLY FINANCIAL INC	18,935,000.00	12,849,840.12
	AMERICAN ELECTRIC POWER	2,625,000.00	1,875,537.35
	AMERICAN EXPRESS CO	5,108,000.00	4,379,088.40
	AMERICAN HOMES 4 RENT	700,000.00	692,808.62
	AMERICAN HOMES 4 RENT	3,000,000.00	2,987,324.70
	AMERICAN HOMES 4 RENT	8,348,000.00	8,296,752.46
	AMERICAN TOWER CORP	2,107,000.00	1,410,003.68
	AMSR TRUST	600,000.00	571,895.04
	ANNALY CAPITAL MGMT	401,079.00	9,742,208.91
	ARCH CAPITAL GROUP LTD	3,771,000.00	2,890,263.34
	ATHENE HOLDING LTD	5,259,000.00	3,965,471.22
	B2R MORTGAGE TRUST	951,965.54	942,251.78
	B2R MORTGAGE TRUST	1,600,000.00	1,574,729.60
	BANK	29,202,323.28	1,582,138.07
	BANK OF AMERICA CORP	3,410,000.00	3,382,192.81
	BANK OF AMERICA CORP	9,957,000.00	9,610,540.01
	BANK OF AMERICA CREDIT CARD TR	3,300,000.00	3,251,872.80
	BANK OF NY MELLON CORP	3,811,000.00	3,714,777.20
	BARCLAYS PLC	1,711,000.00	1,268,536.80
	BEAR STEARNS ASSET BACKED SECU	52,186.65	45,600.33
	BERKSHIRE HATHAWAY ENERG	2,087,000.00	1,416,209.88
	BIOGEN INC	5,521,000.00	3,892,540.69
	BLACKROCK CORPORATE HIGH YIELD FUND INC	471,630.00	4,447,470.90
	BLACKROCK LIMITED DURATION INCOME TRUST	46,957.00	656,458.86
	BLACKROCK MUNIHOLDINGS FUND INC	286,654.00	3,414,049.14
	BLACKROCK MUNIVEST FUND INC	391,899.00	2,790,320.88
	BLACKROCK MUNIYIELD QUALITY FUND III INC	463,976.00	5,400,680.64
	BOEING CO	7,050,000.00	5,494,039.27
	BP CAP MARKETS AMERICA	2,184,000.00	1,538,390.49
	BP CAPITAL MARKETS PLC	27,956,000.00	26,572,191.98
	BROOKFIELD FINANCE INC	8,651,000.00	9,219,515.69
	BROOKFIELD RENEWABLE PARTNERS LP	316,505.00	5,396,410.25
	CARMAX AUTO OWNER TRUST	148,880.83	146,145.96
	CHARLES SCHWAB CORP	23,008,000.00	22,698,725.31
	CHARTER COMM OPT LLC/CAP	4,520,000.00	3,204,270.08
	CHASE AUTO CREDIT LINKED NOTES	1,351,834.40	1,327,536.26
	CHASE AUTO CREDIT LINKED NOTES	3,277,561.76	3,203,993.61
	CITIGROUP INC	4,126,000.00	4,013,099.44
	CITIGROUP INC	7,004,000.00	6,463,325.52
	CITIZENS FINANCIAL GROUP	7,902,000.00	7,491,330.69

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	DREYFUS GOVERNMENT CASH MANAGE	68,184,160.26	68,184,160.26
	DUKE ENERGY CORP	4,935,000.00	3,789,892.62
	EATON VANCE MUNICIPAL BOND FUND	493,939.00	5,003,602.07
	EDISON INTERNATIONAL	16,342,000.00	15,456,243.99
	ENBRIDGE INC	32,865.00	625,749.60
	ENBRIDGE INC	87,656.00	1,905,641.44
	ENBRIDGE INC	4,255,000.00	4,235,718.08
	ENBRIDGE INC	1,808,000.00	1,923,179.82
	ENERGY TRANSFER LP	6,595,000.00	5,503,780.09
	ENERGY TRANSFER LP	3,749,000.00	3,454,623.16
	ENTERGY LOUISIANA LLC	86,225.00	1,833,143.50
	FANNIE MAE CONNECTICUT AVENUE	677,364.98	679,254.96
	FANNIE MAE CONNECTICUT AVENUE	403,497.45	416,006.27
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	3,404,560.27
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,291,784.59
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,668,506.30
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,394,589.29
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,351,184.78
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,419,796.17
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,064,617.25
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,308,987.40
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,368,236.00
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,283,930.61
	FHLMC MULTIFAMILY STRUCTURED P	47,011,406.00	3,670,321.50
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,588,351.42
	FHLMC MULTIFAMILY STRUCTURED P	34,368,267.89	2,791,459.45
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,177,183.71
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	2,775,265.92
	FHLMC MULTIFAMILY STRUCTURED P	34,554,301.00	2,695,428.98
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	3,120,063.05
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	3,371,879.59
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,846,813.52
	FHLMC MULTIFAMILY STRUCTURED P	66,586,603.70	4,869,251.93
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,322,553.77
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	948,067.38
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	919,062.58
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,680,362.75
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	3,257,559.11
	FHLMC MULTIFAMILY STRUCTURED P	34,214,897.61	3,539,028.20
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	13,006,750.26
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	4,042,784.20
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	3,127,069.75
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	699,685.70
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	5,518,368.40
	FHLMC MULTIFAMILY STRUCTURED P	54,782,276.25	2,093,252.69
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,198,892.00
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,790,004.88

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	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,451,708.80
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,004,524.30
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	1,888,180.19
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	3,158,149.03
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	4,370,676.84
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,767,901.07
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	4,985,888.79
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	5,913,007.34
	FHLMC MULTIFAMILY STRUCTURED P	53,776,857.65	4,386,954.72
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	4,932,067.87
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	3,742,800.50
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,471,281.94
	FHLMC MULTIFAMILY STRUCTURED P	219,325,418.97	4,935,216.71
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,517,598.70
	FHLMC MULTIFAMILY STRUCTURED P	96,839,687.00	3,496,183.85
	FHLMC MULTIFAMILY STRUCTURED P	20,601,000.00	3,512,097.62
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	5,442,175.66
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	5,748,169.10
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	4,959,575.60
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	5,521,687.89
	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	1,971,337.68
	FHLMC MULTIFAMILY STRUCTURED P	19,560,000.00	4,800,620.58
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	54,239.00	655,749.51
	FIRSTKEY HOMES TRUST	7,200,000.00	6,674,069.52
	FREDDIE MAC STRUCTURED AGENCY	597,467.61	603,453.10
	FRESB MULTIFAMILY MORTGAGE PAS	29,555,584.95	1,049,938.51
	FRESB MULTIFAMILY MORTGAGE PAS	73,232,945.86	2,487,305.74
	FRESB MULTIFAMILY MORTGAGE PAS	34,444,455.69	969,904.21
	FRESB MULTIFAMILY MORTGAGE PAS	49,515,781.88	1,433,150.13
	FRESB MULTIFAMILY MORTGAGE PAS	128,945,902.32	2,492,227.72
	FRESB MULTIFAMILY MORTGAGE PAS	61,051,219.22	1,501,469.27
	FRESB MULTIFAMILY MORTGAGE PAS	80,383,989.28	2,277,784.84
	FRESB MULTIFAMILY MORTGAGE PAS	27,779,837.53	573,923.11
	FRESB MULTIFAMILY MORTGAGE PAS	80,879,408.69	2,592,209.31
	FRESB MULTIFAMILY MORTGAGE PAS	68,218,747.69	1,330,736.29
	FRESB MULTIFAMILY MORTGAGE PAS	126,067,672.54	1,512,799.46
	GLS AUTO RECEIVABLES TRUST	428,644.75	421,478.67
	GOLDMAN SACHS GROUP INC	2,140,000.00	1,644,210.11
	GOVERNMENT NATIONAL MORTGAGE A	3,559,074.06	37,533.28
	GOVERNMENT NATIONAL MORTGAGE A	15,427,770.79	473,012.37
	GOVERNMENT NATIONAL MORTGAGE A	14,945,164.16	617,446.01
	GOVERNMENT NATIONAL MORTGAGE A	8,988,693.98	343,397.77
	GOVERNMENT NATIONAL MORTGAGE A	12,129,183.73	398,786.94
	GOVERNMENT NATIONAL MORTGAGE A	19,515,619.24	644,394.04
	HOME PARTNERS OF AMERICA TRUST	1,323,822.93	1,195,588.31
	INVESCO MUNICIPAL OPPORTUNITY TRUST	881,778.00	8,473,886.58
	INVESCO MUNICIPAL TRUST	454,626.00	4,332,585.78

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	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	468,655.00	4,634,997.95
	ISHARES 0-5 YEAR HIGH YIELD CORPORATE BOND ETF	581,388.00	24,546,201.36
	JPMORGAN CHASE & CO	28,938,000.00	28,819,769.17
	KINDER MORGAN INC	3,804,000.00	2,558,944.87
	LINCOLN NATIONAL CORP	265,794.00	7,253,518.26
	LINCOLN NATIONAL CORP	8,988,000.00	9,815,237.54
	LSTAR SECURITIES INVESTMENT LT	19,067,486.17	19,035,412.75
	LYB INT FINANCE III	5,878,000.00	4,289,513.94
	MACY'S RETAIL HLDGS LLC	4,651,000.00	3,395,344.88
	MERRILL LYNCH MORTGAGE INVESTO	4,487.04	4,263.29
	MICRON TECHNOLOGY INC	5,648,000.00	4,111,280.69
	MID-STATE TRUST	152,321.02	151,693.94
	MORGAN STANLEY	4,923,000.00	3,911,272.60
	MORGAN STANLEY	12,359,000.00	12,284,842.66
	MORGAN STANLEY MORTGAGE LOAN T	75,447.17	73,792.26
	NASDAQ INC	4,983,000.00	3,525,101.86
	NCL CORPORATION LTD	14,741,000.00	15,620,624.95
	NEPTUNE BIDCO US INC	5,623,000.00	5,242,097.42
	NEW RESIDENTIAL MORTGAGE LOAN	1,637,827.91	1,581,101.25
	NEXTERA ENERGY CAPITAL	2,123,000.00	2,102,197.74
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	1,154,774.00	12,702,514.00
	NUVEEN QUALITY MUNICIPAL INCOME FUND	1,250,376.00	14,316,805.20
	ORACLE CORP	5,629,000.00	4,505,993.05
	ORACLE CORP	3,853,000.00	2,806,495.15
	PACIFIC GAS & ELECTRIC	4,804,000.00	3,328,315.74
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	2,999,478.00
	PALMER SQUARE LOAN FUNDING LTD	750,000.00	750,098.25
	PALMER SQUARE LOAN FUNDING LTD	351,272.54	350,613.55
	PALMER SQUARE LOAN FUNDING LTD	250,000.00	247,876.00
	PROGRESS RESIDENTIAL TRUST	1,420,000.00	1,383,037.26
	PROGRESS RESIDENTIAL TRUST	4,200,000.00	4,095,184.38
	PROGRESS RESIDENTIAL TRUST	250,000.00	237,619.43
	PROGRESS RESIDENTIAL TRUST	2,050,000.00	1,855,739.95
	PROGRESS RESIDENTIAL TRUST	1,776,000.00	1,610,642.50
	PROGRESS RESIDENTIAL TRUST	6,900,000.00	6,266,028.69
	PROGRESS RESIDENTIAL TRUST	200,000.00	194,825.52
	PROGRESS RESIDENTIAL TRUST	1,075,000.00	1,047,492.79
	PROGRESS RESIDENTIAL TRUST	3,300,000.00	3,222,985.59
	PROGRESS RESIDENTIAL TRUST	2,200,000.00	2,034,498.18
	PROGRESS RESIDENTIAL TRUST	5,330,000.00	4,849,473.32
	PROGRESS RESIDENTIAL TRUST	3,950,000.00	3,556,104.42
	PROGRESS RESIDENTIAL TRUST	750,000.00	718,305.83
	PROGRESS RESIDENTIAL TRUST	2,500,000.00	2,415,336.25
	PROGRESS RESIDENTIAL TRUST	975,000.00	887,790.05
	REGIONS FINANCIAL CORP	9,582,000.00	9,304,646.14

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	REINSURANCE GRP OF AMER	130,237.00	3,396,580.96
	REMIC FUNDING TRUST 98-1	10,557,318.31	10,369,271.36
	RESIDENTIAL ACCREDIT LOANS IN	9,730.68	9,018.12
	RITHM CAPITAL CORP	290,000.00	6,327,800.00
	RTX CORP	5,076,000.00	3,516,937.87
	SEMPRA	26,815,000.00	26,236,927.59
	SEQUOIA MORTGAGE TRUST	1,622,147.83	1,613,895.15
	SIMON PROPERTY GROUP LP	5,270,000.00	3,821,077.64
	STARBUCKS CORP	3,777,000.00	2,943,756.75
	STIFEL FINANCIAL CORP	94,840.00	1,948,962.00
	TOWD POINT MORTGAGE TRUST	816,911.83	813,504.08
	TREASURY BILL	30,307,000.00	30,081,704.43
	TREASURY BILL	100,015,000.00	99,884,309.40
	TREASURY BILL	60,024,000.00	58,710,475.00
	TRICON AMERICAN HOMES	16,350,000.00	15,936,900.90
	TRICON AMERICAN HOMES	2,700,000.00	2,626,367.76
	U.S. BANK NATIONAL ASSOCIATION	3,750,000.00	3,759,465.38
	UBS GROUP AG	1,763,000.00	1,902,248.79
	VALERO ENERGY CORP	2,625,000.00	1,912,922.39
	VERIZON COMMUNICATIONS	5,122,000.00	3,490,798.91
	VIRTUS CVT & INCOME FUND	192,309.00	4,134,662.73
	WARNERMEDIA HOLDINGS INC	3,316,000.00	3,298,462.17
	WELLS FARGO & COMPANY	3,706,000.00	3,664,396.44
	WELLS FARGO & COMPANY	22,999,000.00	22,374,699.50
	WESTERN ALLIANCE BANK	12,269,215.07	12,224,669.23
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	838,978.00	3,238,455.08
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	121,627.00	1,470,470.43
	WILLIAMS COMPANIES INC	4,651,000.00	3,407,710.91
<b>TOTAL TS Flexible Income</b>		<b>3,657,434,364.69</b>	<b>1,132,285,024.04</b>