

## TS Flexible Income

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	AGNC INVESTMENT CORP	641,287.00	12,364,013.36
	ALLSPRING INCOME OPPORTUNITIES	241,449.00	1,542,859.11
	ALLY FINANCIAL INC	9,249,000.00	6,185,268.75
	ALLY FINANCIAL INC	17,267,000.00	10,813,458.75
	ANNALY CAPITAL MANAGEMENT INC	500,190.00	11,184,248.40
	ARI FLEET LEASE TRUST	339,063.48	338,924.19
	ATHENE HOLDING LTD	132,000.00	3,397,680.00
	BANK	29,613,776.65	1,825,265.85
	BANK OF NEW YORK MELLON CORP/THE	3,363,000.00	3,228,917.19
	BEAR STEARNS ASSET BACKED SECU	55,305.55	46,124.60
	BLACKROCK CORPORATE HIGH YIELD FUND INC	626,101.00	5,472,122.74
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	67,704.00	683,810.40
	BLACKROCK LIMITED DURATION INCOME TRUST	90,324.00	1,180,534.68
	BLACKROCK MUNIHOLDINGS FUND INC	153,268.00	1,860,673.52
	BLACKROCK MUNIVEST FUND INC	503,770.00	3,531,427.70
	BLACKROCK MUNIYIELD QUALITY FUND III INC	170,640.00	1,912,874.40
	BP CAPITAL MARKETS PLC	26,637,000.00	23,307,375.00
	BROOKFIELD RENEWABLE PAR	349,698.00	6,588,310.32
	CARMAX AUTO OWNER TRUST	408,136.23	394,534.11
	CHARLES SCHWAB CORP/THE	20,701,000.00	20,245,578.00
	CITIGROUP INC	2,616,000.00	2,590,494.00
	CITIGROUP INC	4,427,000.00	3,856,448.24
	CITIZENS FINANCIAL GROUP INC	12,218,000.00	11,700,293.65
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	56,040.00	1,065,880.80
	DELL EQUIPMENT FINANCE TRUST	14,897.86	14,860.33
	DREYFUS GOVERNMENT CASH MANAGE	75,017,574.29	75,017,574.29
	EATON VANCE MUNICIPAL BOND FUND	187,997.00	1,953,288.83
	EDISON INTERNATIONAL	15,329,000.00	12,952,418.82
	ENBRIDGE INC	32,865.00	631,665.30
	ENBRIDGE INC	87,656.00	1,652,315.60
	ENBRIDGE INC	4,101,000.00	3,958,458.84
	ENERGY TRANSFER LP	6,207,000.00	4,792,424.70
	ENERGY TRANSFER LP	5,566,000.00	4,647,610.00
	ENTERGY LOUISIANA LLC	128,895.00	2,612,701.65
	ENTERGY MISSISSIPPI LLC	1,065.00	21,694.05
	ENTERGY NEW ORLEANS LLC	670.00	14,780.20
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	3,617,083.47
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,581,330.14
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,785,043.08
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,560,011.00
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,458,760.69
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,555,697.05
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,140,070.89
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,400,000.15
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,457,075.54

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	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,568,619.37
	FHLMC MULTIFAMILY STRUCTURED P	47,252,905.55	4,084,560.06
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,626,098.21
	FHLMC MULTIFAMILY STRUCTURED P	34,470,791.33	3,148,906.79
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,301,315.09
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	3,072,202.56
	FHLMC MULTIFAMILY STRUCTURED P	34,652,031.63	3,079,467.14
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	3,430,952.53
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	3,811,376.14
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,620,246.96
	FHLMC MULTIFAMILY STRUCTURED P	66,776,809.53	5,436,921.09
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,480,541.57
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,048,591.04
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,020,003.80
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,924,130.30
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	3,524,177.02
	FHLMC MULTIFAMILY STRUCTURED P	34,251,826.42	3,601,860.41
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	13,547,810.74
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	4,402,119.80
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	3,477,144.35
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	744,982.28
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	5,924,292.19
	FHLMC MULTIFAMILY STRUCTURED P	54,885,369.61	2,239,855.47
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,257,974.00
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,977,648.09
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,722,857.60
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,196,085.15
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	2,029,970.70
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	3,447,596.77
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	5,160,908.61
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,907,177.98
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	5,843,170.67
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	7,071,102.45
	FHLMC MULTIFAMILY STRUCTURED P	53,964,429.01	4,488,146.01
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	5,313,512.61
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	4,469,611.00
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,575,408.19
	FHLMC MULTIFAMILY STRUCTURED P	219,834,627.87	5,542,690.47
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,775,621.50
	FHLMC MULTIFAMILY STRUCTURED P	96,675,000.00	3,822,577.84
	FHLMC MULTIFAMILY STRUCTURED P	19,801,000.00	3,623,779.03
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	6,312,065.64
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	6,138,414.31
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	5,362,417.06
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	5,907,979.20
	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	2,042,702.48
	FIFTH THIRD BANCORP	6,427,000.00	5,970,794.89

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	FIRST TRUST HIGH INCOME LONG/SHORT FUND	89,857.00	1,028,862.65
	FIRST TRUST INTERMEDIATE DURATION PREFERRED & INCOME FUND	1,766.00	29,792.42
	FLAGSHIP CREDIT AUTO TRUST	15,488.78	15,409.62
	FRESB MULTIFAMILY MORTGAGE PAS	30,629,690.33	1,296,199.49
	FRESB MULTIFAMILY MORTGAGE PAS	42,752,036.83	1,791,019.63
	FRESB MULTIFAMILY MORTGAGE PAS	35,818,996.71	1,240,963.47
	FRESB MULTIFAMILY MORTGAGE PAS	51,070,129.05	1,767,552.49
	FRESB MULTIFAMILY MORTGAGE PAS	140,364,646.50	3,119,955.18
	FRESB MULTIFAMILY MORTGAGE PAS	63,947,108.61	1,769,544.39
	FRESB MULTIFAMILY MORTGAGE PAS	82,233,353.98	2,394,659.94
	FRESB MULTIFAMILY MORTGAGE PAS	28,931,874.59	691,483.38
	FRESB MULTIFAMILY MORTGAGE PAS	82,693,992.34	2,479,554.55
	FRESB MULTIFAMILY MORTGAGE PAS	71,520,574.84	1,713,246.76
	FRESB MULTIFAMILY MORTGAGE PAS	131,967,511.20	2,257,515.43
	FS KKR CAPITAL CORP	5,132,000.00	4,290,514.53
	GENERAL MOTORS FINL CO	4,896,000.00	4,976,985.08
	GLS AUTO RECEIVABLES TRUST	705,000.00	674,822.76
	GOVERNMENT NATIONAL MORTGAGE A	3,850,965.13	49,518.41
	GOVERNMENT NATIONAL MORTGAGE A	16,113,422.56	561,004.92
	GOVERNMENT NATIONAL MORTGAGE A	15,284,518.73	643,481.30
	GOVERNMENT NATIONAL MORTGAGE A	9,443,555.43	389,708.15
	GOVERNMENT NATIONAL MORTGAGE A	12,734,371.13	428,177.95
	GOVERNMENT NATIONAL MORTGAGE A	19,983,904.48	697,378.31
	INVESCO MUNICIPAL OPPORTUNITY TRUST	507,523.00	5,029,552.93
	INVESCO MUNICIPAL TRUST	238,789.00	2,364,011.10
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	401,616.00	4,036,240.80
	ISHARES IBOXX HIGH YIELD CORPORATE BOND ETF	22,248.00	1,638,120.24
	LINCOLN NATIONAL CORP	293,475.00	8,003,063.25
	LINCOLN NATIONAL CORP	7,907,000.00	8,328,599.50
	MACY'S RETAIL HLDGS LLC	3,093,000.00	1,864,151.10
	MERRILL LYNCH MORTGAGE INVESTO	4,857.91	4,479.73
	MICRON TECHNOLOGY INC	483,000.00	302,168.88
	MID-STATE TRUST	214,231.64	212,963.13
	MORGAN STANLEY	4,392.00	110,458.80
	MORGAN STANLEY MORTGAGE LOAN T	107,287.06	104,640.73
	MOUNTAIN VIEW CLO LTD	3,227,186.40	3,222,429.53
	NATIONAL RURAL UTIL COOP	211,179.00	5,085,190.32
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	560,062.00	6,367,904.94
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	267,781.00	1,949,445.68
	NUVEEN PREFERRED & INCOME SECURITIES FUND	132,955.00	904,094.00
	NUVEEN QUALITY MUNICIPAL INCOME FUND	345,598.00	4,078,056.40
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	2,772,771.00
	PALMER SQUARE LOAN FUNDING LTD	750,000.00	722,460.00

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	PALMER SQUARE LOAN FUNDING LTD	307,402.03	303,091.33
	REDWOOD FUNDING TRUST	5,308,570.07	5,228,090.02
	REGIONS FINANCIAL CORP	13,854,000.00	13,503,909.42
	REINSURANCE GROUP OF AMERICA INC	133,775.00	3,471,461.25
	RESIDENTIAL ACCREDIT LOANS IN	9,745.88	9,065.24
	RITHM CAPITAL CORP	290,000.00	5,237,400.00
	RITHM CAPITAL CORP	5,000.00	50,000.00
	SEMPRA ENERGY	26,607,000.00	24,602,960.76
	STIFEL FINANCIAL CORP	135,574.00	2,734,527.58
	TESLA AUTO LEASE TRUST	65,000.00	64,767.76
	TREASURY BILL	25,000,000.00	24,849,545.50
	TREASURY BILL	15,000,000.00	14,860,388.10
	TREASURY BILL	25,000,000.00	24,792,675.00
	TREASURY BILL	40,000,000.00	39,590,246.00
	TREASURY BILL	25,000,000.00	24,904,969.25
	UBS GROUP AG	13,687,000.00	13,458,739.85
	US TREASURY N/B	-35,000,000.00	-35,360,937.50
	VERIZON OWNER TRUST	709,849.45	707,187.59
	VIRTUS CVT & INCOME FUND	189,212.00	4,014,170.42
	WARNERMEDIA HOLDINGS INC	3,304,000.00	3,207,896.19
	WELK RESORTS LLC	620,455.72	616,561.55
	WELLS FARGO & CO	290,000.00	253,826.85
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	875,943.00	3,459,974.85
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	122,046.00	1,523,134.08
	WESTLAKE AUTOMOBILE RECEIVABLE	1,234,975.82	1,222,011.17
	<b>TOTAL TS Flexible Income</b>	<b>3,215,249,950.21</b>	<b>707,932,184.67</b>