

TS Flexible Income

Effective Date : 06/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Flexible Income			
	AGNC INVESTMENT CORP	642,006.00	13,475,705.94
	ALLSPRING INCOME OPPORTUNITIES	241,449.00	1,557,346.05
	ALLY FINANCIAL INC	6,600,000.00	4,653,000.00
	ALLY FINANCIAL INC	16,895,000.00	10,897,275.00
	ANNALY CAPITAL MANAGEMENT INC	401,079.00	9,405,302.55
	B2R MORTGAGE TRUST	1,350,000.00	1,308,059.42
	BANK	29,499,442.34	1,717,366.08
	BANK OF AMERICA CORP	3,410,000.00	3,367,375.00
	BANK OF NEW YORK MELLON CORP/THE	3,457,000.00	3,357,611.25
	BEAR STEARNS ASSET BACKED SECU	53,150.56	44,718.15
	BLACKROCK CORPORATE HIGH YIELD FUND INC	478,737.00	4,270,334.04
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	67,704.00	687,195.60
	BLACKROCK LIMITED DURATION INCOME TRUST	90,324.00	1,163,373.12
	BLACKROCK MUNIHOLDINGS FUND INC	212,549.00	2,471,944.87
	BLACKROCK MUNIVEST FUND INC	582,627.00	3,921,079.71
	BLACKROCK MUNIYIELD QUALITY FUND III INC	246,273.00	2,694,226.62
	BP CAPITAL MARKETS PLC	26,673,000.00	24,245,757.00
	BROOKFIELD RENEWABLE PAR	316,505.00	6,320,604.85
	CARMAX AUTO OWNER TRUST	270,608.35	262,760.79
	CHARLES SCHWAB CORP/THE	20,570,000.00	19,659,160.40
	CITIGROUP INC	3,382,000.00	3,156,894.08
	CITIGROUP INC	4,581,000.00	3,911,028.75
	CITIGROUP INC	7,022,000.00	6,970,426.15
	CITIZENS FINANCIAL GROUP INC	6,683,000.00	5,863,052.24
	DREYFUS GOVERNMENT CASH MANAGE	117,953,252.76	117,953,252.76
	EATON VANCE MUNICIPAL BOND FUND	248,385.00	2,471,430.75
	EDISON INTERNATIONAL	15,719,000.00	13,736,834.10
	ENBRIDGE INC	32,865.00	632,322.60
	ENBRIDGE INC	87,656.00	1,744,354.40
	ENBRIDGE INC	4,165,000.00	4,067,933.34
	ENERGY TRANSFER LP	6,252,000.00	4,798,428.19
	ENERGY TRANSFER LP	3,749,000.00	3,178,858.27
	ENTERGY LOUISIANA LLC	128,895.00	2,873,069.55
	ENTERGY MISSISSIPPI LLC	1,065.00	23,717.55
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	3,530,220.70
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,442,586.14
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,694,943.09
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,434,455.16
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,376,251.52
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,500,269.21
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,100,595.24
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,331,725.09
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,358,156.79
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,418,257.64
	FHLMC MULTIFAMILY STRUCTURED P	47,149,256.68	3,904,321.50

TS Flexible Income

Effective Date : 06/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,587,728.75
	FHLMC MULTIFAMILY STRUCTURED P	34,428,393.69	2,998,520.29
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,227,404.38
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	2,952,109.44
	FHLMC MULTIFAMILY STRUCTURED P	34,609,338.24	2,908,509.95
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	3,242,664.89
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	3,618,000.65
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,764,178.48
	FHLMC MULTIFAMILY STRUCTURED P	66,696,252.50	5,175,475.79
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,431,624.41
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,002,531.25
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	965,347.72
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,787,530.85
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	3,384,651.27
	FHLMC MULTIFAMILY STRUCTURED P	34,233,436.65	3,675,900.84
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	12,549,294.43
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	4,195,201.40
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	3,316,125.12
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	726,503.89
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	5,638,039.38
	FHLMC MULTIFAMILY STRUCTURED P	54,836,998.15	2,175,937.57
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,231,599.50
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,836,409.35
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,574,849.60
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,093,961.10
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	1,937,617.53
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	3,335,822.44
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	4,707,951.86
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,821,551.68
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	5,347,223.22
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	6,448,351.26
	FHLMC MULTIFAMILY STRUCTURED P	53,871,063.17	4,542,768.98
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	5,078,257.48
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	4,082,607.00
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,507,648.66
	FHLMC MULTIFAMILY STRUCTURED P	219,585,592.60	5,298,227.05
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,615,015.60
	FHLMC MULTIFAMILY STRUCTURED P	96,839,687.00	3,702,345.86
	FHLMC MULTIFAMILY STRUCTURED P	19,801,000.00	3,469,345.09
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	5,801,632.82
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	5,897,579.21
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	5,210,833.39
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	5,665,087.21
	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	2,005,442.40
	FHLMC MULTIFAMILY STRUCTURED P	19,560,000.00	4,765,987.64
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	102,551.00	1,173,183.44
	FRESB MULTIFAMILY MORTGAGE PAS	30,183,107.29	1,135,962.37

TS Flexible Income

Effective Date : 06/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FRESB MULTIFAMILY MORTGAGE PAS	74,701,996.53	3,234,267.76
	FRESB MULTIFAMILY MORTGAGE PAS	35,092,580.09	1,153,626.46
	FRESB MULTIFAMILY MORTGAGE PAS	50,725,185.80	1,665,079.59
	FRESB MULTIFAMILY MORTGAGE PAS	132,141,984.28	2,685,349.76
	FRESB MULTIFAMILY MORTGAGE PAS	62,506,359.51	1,602,844.33
	FRESB MULTIFAMILY MORTGAGE PAS	81,502,070.61	2,282,579.59
	FRESB MULTIFAMILY MORTGAGE PAS	28,609,019.01	640,641.76
	FRESB MULTIFAMILY MORTGAGE PAS	82,164,325.90	2,568,415.75
	FRESB MULTIFAMILY MORTGAGE PAS	69,081,157.57	1,511,875.67
	FRESB MULTIFAMILY MORTGAGE PAS	129,628,503.94	1,818,856.43
	GENERAL MOTORS FINL CO	4,904,000.00	4,916,540.46
	GLS AUTO RECEIVABLES TRUST	705,000.00	684,862.03
	GOVERNMENT NATIONAL MORTGAGE A	3,801,971.08	47,781.27
	GOVERNMENT NATIONAL MORTGAGE A	15,712,156.67	517,167.21
	GOVERNMENT NATIONAL MORTGAGE A	15,116,325.20	618,106.54
	GOVERNMENT NATIONAL MORTGAGE A	9,342,726.22	369,040.49
	GOVERNMENT NATIONAL MORTGAGE A	12,267,373.86	397,466.59
	GOVERNMENT NATIONAL MORTGAGE A	19,751,682.40	660,326.39
	INVESCO MUNICIPAL OPPORTUNITY TRUST	585,209.00	5,536,077.14
	INVESCO MUNICIPAL TRUST	303,937.00	2,866,125.91
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	475,228.00	4,614,463.88
	JPMORGAN CHASE & CO	6,740,000.00	6,606,343.10
	LINCOLN NATIONAL CORP	265,794.00	7,144,542.72
	LINCOLN NATIONAL CORP	8,338,000.00	8,755,285.72
	LSTAR SECURITIES INVESTMENT LT	20,630,481.45	20,473,993.06
	MACY'S RETAIL HLDGS LLC	3,724,000.00	2,250,961.63
	MERRILL LYNCH MORTGAGE INVESTO	4,677.98	4,450.97
	MICRON TECHNOLOGY INC	483,000.00	321,771.02
	MID-STATE TRUST	180,336.79	178,066.84
	MORGAN STANLEY MORTGAGE LOAN T	94,086.86	92,078.01
	NCL CORPORATION LTD	13,008,000.00	13,591,825.06
	NEPTUNE BIDCO US INC	9,898,000.00	9,089,784.75
	NEXTERA ENERGY CAPITAL	174,000.00	171,117.07
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	777,500.00	8,498,075.00
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	138,673.00	898,601.04
	NUVEEN QUALITY MUNICIPAL INCOME FUND	544,171.00	6,132,807.17
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	2,878,647.00
	PALMER SQUARE LOAN FUNDING LTD	750,000.00	739,825.50
	PALMER SQUARE LOAN FUNDING LTD	426,033.82	422,931.87
	PALMER SQUARE LOAN FUNDING LTD	250,000.00	243,620.00
	PROGRESS RESIDENTIAL TRUST	2,200,000.00	1,902,015.06
	PROGRESS RESIDENTIAL TRUST	1,250,000.00	1,184,042.00
	REGIONS FINANCIAL CORP	9,374,000.00	8,872,949.76
	REINSURANCE GROUP OF AMERICA INC	130,237.00	3,315,834.02
	RESIDENTIAL ACCREDIT LOANS IN	9,738.34	9,047.86

TS Flexible Income

Effective Date : 06/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	RITHM CAPITAL CORP	290,000.00	6,063,900.00
	SEMPRA ENERGY	25,846,000.00	24,038,543.99
	STIFEL FINANCIAL CORP	132,349.00	3,010,939.75
	SYSTEM ENERGY RESOURCES	3,373,000.00	3,326,245.77
	TREASURY BILL	50,000,000.00	49,117,194.50
	TREASURY BILL	80,000,000.00	78,268,249.60
	TREASURY BILL	55,000,000.00	54,085,949.50
	TREASURY BILL	25,000,000.00	24,533,808.25
	VIRTUS CVT & INCOME FUND	190,828.00	4,106,618.56
	WARNERMEDIA HOLDINGS INC	3,304,000.00	3,243,792.50
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	893,251.00	3,376,488.78
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	122,046.00	1,434,040.50
	WESTLAKE AUTOMOBILE RECEIVABLE	84,912.13	84,728.18
TOTAL TS Flexible Income		3,424,159,451.02	873,424,734.86